

AEX[®] All-Tradable AW

Objective

The AEX[®] All-Tradable Alternative Weighting is a free float market capitalization weighted index that reflects the performance of the 75 largest and most actively traded shares listed on Euronext Amsterdam. The index constituents are capped alternatively; with 9% for a single stock and a maximum of 36% as a total of all companies weighting more than 4.5%.

Investability

Stocks are screened to ensure liquidity and selected and free float weighted to ensure that the index is investable.

Transparency

The index rules, that are available on our website, are overseen by the independent AEX Steering committee that acts as Supervisor.

All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

September-2020

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		823,2	Q3 2020		-0,71%	P/E Incl. Neg LTM	34,53
Free float		651,7	YTD		-9,70%	P/E Incl. Neg FY1	37,37
% of AEX All-Share Index		90,2%	2019		23,77%	P/E excl. Neg LTM	37,58
			2018		-11,87%	P/E excl. Neg FY1	39,02
			2017		13,99%	Price/Book	7,47
						Price/Sales	6,00
						Price/Cash Flow	65,09
						Dividend Yield (%)	2,26%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		10,92	2 Year		-0,74%	Sharpe Ratio 1 Year	not calc.
Median		1,68	3 Years		0,20%	Volatility 30 Day	18,56
Largest		133,96	5 Years		5,21%		
Smallest		0,07	Since Base Date 31-Dec-2004		3,89%		
Component Weights		(%)	Performance vs. (YTD)		(%)		
Largest		9,27	AEX All-Share Index		-0,68%		
Smallest		0,01					
Top ten		59,09					

Performance others

AEX All-Tradable Alternative Weight NR		(%)	AEX All-Tradable Alternative Weight GR		(%)	AEX All-Share Index		(%)
Q3 2020		-0,12%	Q3 2020		-0,02%	Q3 2020		-1,75%
YTD		-8,10%	YTD		-7,80%	YTD		-9,03%
2019		27,47%	2019		28,19%	2019		20,34%
2018		-9,48%	2018		-9,01%	2018		-11,64%
2017		17,04%	2017		17,51%	2017		11,69%

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Index Facts

Categories

Weighting

Component Number

Review Frequency

Facts

Free float market capitalization subject to 9% and 36% weighting cap

Maximum 75

Annual review each March with quarterly fast entry or replacement. Effective after the third Fridays of March, June, September, and December

Calculation and Distribution

Price, Net Return and Gross Return in EUR; Every 15 seconds during Euronext regulated trading hours

Isin code / Base Value / Base Date

AEX All-Tradable Alternative Wgt (NL0010614525) 700 as of 31 December 2004

AEX All-Tradable Alternative Wgt NR (NL0010614533) 700 as of 31 December 2004

AEX All-Tradable Alternative Wgt GR (NL0010614541) 700 as of 31 December 2004

Date Introduced

The AEX All-Tradable Alternative Weighting was introduced on 6 December 2013

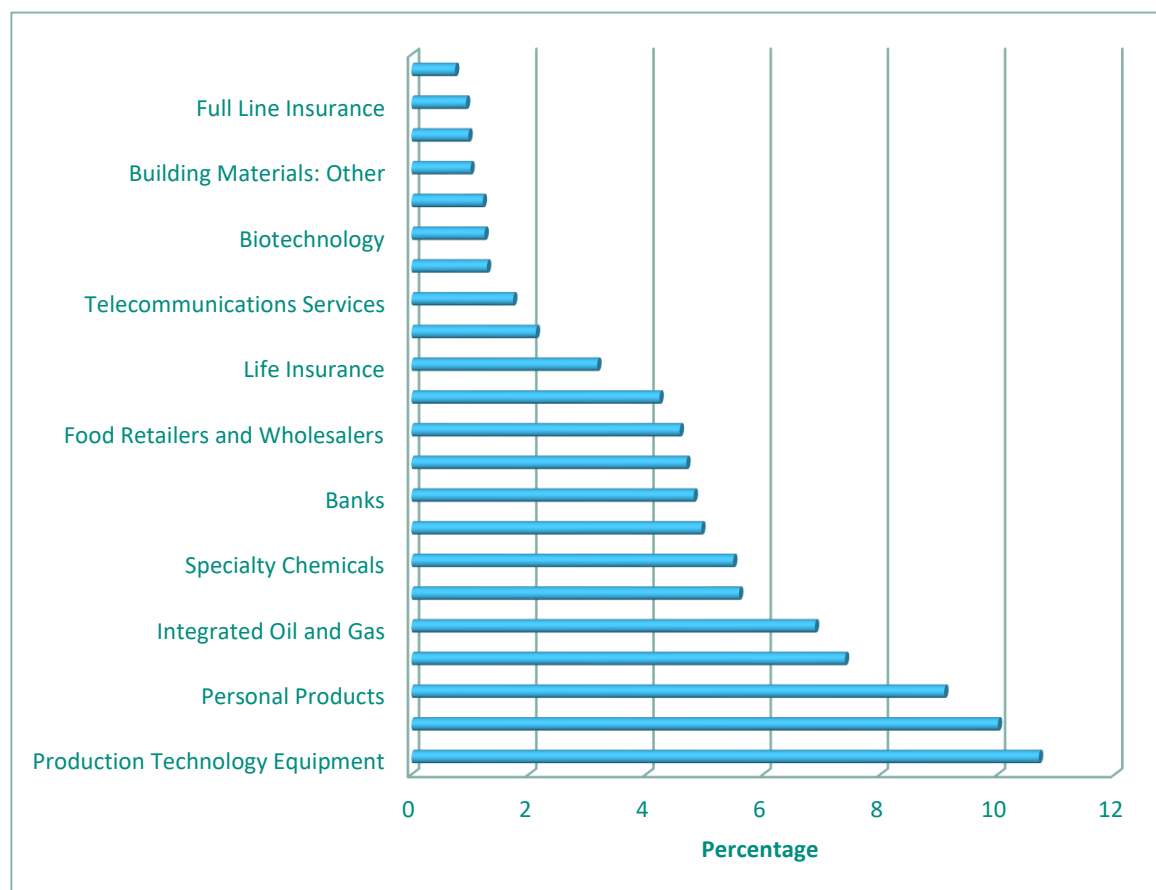
The AEX All-Tradable Alternative Weighting NR was introduced on 6 December 2013

The AEX All-Tradable Alternative Weighting GR was introduced on 6 December 2013

Settlement Procedure

N.A.

Sector Allocation



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Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
ASML HOLDING	ASML	NL	Production Technology Equipment	9,26	38,26	1
UNILEVER	UNA	NL	Personal Products	9,09	37,55	0,95
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	6,89	28,44	1
ADYEN	ADYEN	NL	Transaction Processing Services	5,59	23,09	0,85
RELX	REN	NL	Publishing	5,44	22,45	1
DSM KON	DSM	NL	Chemicals: Diversified	4,69	19,37	1
PHILIPS KON	PHIA	NL	Medical Equipment	4,63	19,11	1
WOLTERS KLUWER	WKL	NL	Publishing	4,57	18,88	1
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	4,51	18,61	1
PROSUS	PRX	NL	Consumer Digital Services	4,43	18,28	0,25
HEINEKEN	HEIA	NL	Brewers	4,23	17,48	0,4
AKZO NOBEL	AKZA	NL	Specialty Chemicals	4,18	17,25	1
ING GROEP N.V.	INGA	NL	Banks	3,96	16,37	1
JUST EAT TAKEAWAY	TKWY	NL	Consumer Digital Services	2,97	12,27	0,9
NN GROUP	NN	NL	Life Insurance	2,27	9,36	0,85
ARCELORMITTAL SA	MT	NL	Iron and Steel	1,83	7,56	0,65
KPN KON	KPN	NL	Telecommunications Services	1,74	7,17	0,85
ASM INTERNATIONAL	ASM	NL	Production Technology Equipment	1,44	5,96	0,95
IMCD	IMCD	NL	Specialty Chemicals	1,29	5,34	1
GALAPAGOS	GLPG	NL	Biotechnology	1,23	5,09	0,65
RANDSTAD NV	RAND	NL	Business Training and Employment Agei	1,19	4,90	0,6
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,06	4,36	1
SIGNIFY NV	LIGHT	NL	Building Materials: Other	0,98	4,05	1
WDP	WDP	BE	Industrial REITs	0,97	4,02	0,75
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	0,93	3,84	0,95
AEGON	AGN	NL	Life Insurance	0,91	3,74	0,8
VOPAK	VPK	NL	Transportation Services	0,74	3,07	0,5
AALBERTS NV	AALB	NL	Electronic Equipment: Control and Filter	0,70	2,90	0,85
ALTICE EUROPE N.V.	ATC	NL	Cable Television Services	0,67	2,76	0,65
ABN AMRO BANK N.V.	ABN	NL	Banks	0,65	2,69	0,8
BE SEMICONDUCTOR	BESI	NL	Semiconductors	0,60	2,49	0,85
CORBION	CRBN	NL	Food Products	0,53	2,21	0,95
SBM OFFSHORE	SBMO	NL	Oil Equipment and Services	0,49	2,04	0,75
GRANDVISION	GVNV	NL	Medical Supplies	0,37	1,52	0,25
BOSKALIS WESTMIN	BOKA	NL	Construction	0,33	1,36	0,6
ARCADIS	ARCAD	NL	Engineering and Contracting Services	0,33	1,34	0,8
FAGRON	FAGR	BE	Medical Equipment	0,32	1,32	0,85
INTERTRUST	INTER	NL	Diversified Financial Services	0,32	1,31	1
POSTNL	PNL	NL	Delivery Services	0,30	1,22	0,95
APERAM	APAM	NL	Iron and Steel	0,29	1,21	0,6
FLOW TRADERS	FLOW	NL	Investment Services	0,29	1,19	0,75
TKH GROUP	TWEKA	NL	Electrical Components	0,26	1,07	0,8
ALFEN	ALFEN	NL	Electronic Equipment: Gauges and Mete	0,25	1,03	0,95
OCI	OCI	NL	Fertilizers	0,20	0,81	0,35

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BASIC-FIT	BFIT	NL	Recreational Services	0,18	0,72	0,65
AIR FRANCE -KLM	AF	FR	Airlines	0,17	0,70	0,55
PHARMING GROUP	PHARM	NL	Pharmaceuticals	0,14	0,60	1
V LANSCHOT KEMPEN	VLK	NL	Banks	0,13	0,55	0,85
NSI N.V.	NSI	NL	Office REITs	0,12	0,51	0,9
TOMTOM	TOM2	NL	Software	0,10	0,42	0,5
ACCELL GROUP	ACCEL	NL	Recreational Products	0,10	0,41	0,65
AMG	AMG	NL	Machinery: Industrial	0,10	0,40	0,9
EUROCOMMERCIAL	ECMPA	NL	Retail REITs	0,10	0,40	0,8
AMSTERDAM COMMOD.	ACOMO	NL	Food Products	0,08	0,32	0,7
FUGRO	FUR	NL	Oil Equipment and Services	0,08	0,31	1
SLIGRO FOOD GROUP	SLIGR	NL	Food Retailers and Wholesalers	0,07	0,30	0,45
VASTNED	VASTN	NL	Retail REITs	0,07	0,30	0,7
BAM GROEP KON	BAMNB	NL	Construction	0,07	0,30	1
NIBC HOLDING	NIBC	NL	Banks	0,07	0,27	0,25
WERELDHAVE	WHA	NL	Retail REITs	0,06	0,27	0,85
FORFARMERS	FFARM	NL	Farming, Fishing, Ranching and Plantatic	0,06	0,25	0,45
SIF HOLDING	SIFG	NL	Renewable Energy Equipment	0,05	0,19	0,5
KENDRION	KENDR	NL	Auto Parts	0,04	0,18	0,8
NEDAP	NEDAP	NL	Electronic Equipment: Control and Filter	0,04	0,17	0,6
B&S Group	BSGR	NL	Diversified Retailers	0,04	0,17	0,3
ORDINA	ORDI	NL	Computer Services	0,04	0,16	0,75
HEIJMANS	HEIJM	NL	Construction	0,04	0,16	1
BRUNEL INTERNAT	BRNL	NL	Business Training and Employment Agei	0,03	0,13	0,4
ACCSYS	AXS	NL	Building Materials: Other	0,03	0,11	0,65
AVANTIUM	AVTX	NL	Specialty Chemicals	0,02	0,08	0,55
AJAX	AJAX	NL	Recreational Services	0,01	0,06	0,2
VIVORYON	VVY	NL	Biotechnology	0,01	0,06	0,6
LUCASBOLS	BOLS	NL	Distillers and Vintners	0,01	0,04	0,5
ICT GROUP	ICT	NL	Software	0,01	0,04	0,55
NEWAYS ELECTRONICS	NEWAY	NL	Semiconductors	0,01	0,03	0,35