

# AEX<sup>®</sup> All-Tradable AW

## Objective

The AEX<sup>®</sup> 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

Mar-21

| Market Capitalization    |  | EUR Bil | Performance                 | (%)     | Fundamentals        |           |
|--------------------------|--|---------|-----------------------------|---------|---------------------|-----------|
| Full                     |  | 1127,6  | Q1 2021                     | 11,28%  | P/E Incl. Neg LTM   | 21,12     |
| Free float               |  | 907,8   | YTD                         | 11,28%  | P/E Incl. Neg FY1   | 26,72     |
| % of AEX All-Share Index |  | 90,6%   | 2020                        | 3,18%   | P/E excl. Neg LTM   | 35,98     |
|                          |  |         | 2019                        | 23,77%  | P/E excl. Neg FY1   | 28,60     |
|                          |  |         | 2018                        | -11,87% | Price/Book          | 7,59      |
|                          |  |         |                             |         | Price/Sales         | 6,34      |
|                          |  |         |                             |         | Price/Cash Flow     | 15,32     |
|                          |  |         |                             |         | Dividend Yield (%)  | 2,28%     |
| Components (full)        |  | EUR Bil | Annualized                  | (%)     | Risk                |           |
| Average                  |  | 14,96   | 2 Year                      | 12,11%  | Sharpe Ratio 1 Year | not calc. |
| Median                   |  | 2,81    | 3 Years                     | 9,07%   | Volatility 30 Day   | 13,53     |
| Largest                  |  | 216,88  | 5 Years                     | 9,18%   |                     |           |
| Smallest                 |  | 0,14    | Since Base Date 31-Dec-2004 | 3,03%   |                     |           |
|                          |  |         |                             |         |                     |           |
| Component Weights        |  | (%)     | Performance vs. (YTD)       | (%)     |                     |           |
| Largest                  |  | 9,86    | AEX All-Share Index         | 0,59%   |                     |           |
| Smallest                 |  | 0,01    |                             |         |                     |           |
| Top ten                  |  | 58,41   |                             |         |                     |           |

## Performance others

| AEX All-Tradable Alternative Weight NR | (%)    | AEX All-Tradable Alternative Weight GR | (%)    | AEX All-Share Index | (%)     |
|--|--------|--|--------|---------------------|---------|
| Q1 2021                                | 11,52% | Q1 2021                                | 11,55% | Q1 2021             | 10,69%  |
| YTD                                    | 11,52% | YTD                                    | 11,55% | YTD                 | 10,69%  |
| 2020                                   | 5,22%  | 2020                                   | 5,60%  | 2020                | 4,39%   |
| 2019                                   | 27,47% | 2019                                   | 28,19% | 2019                | 20,34%  |
| 2018                                   | -9,48% | 2018                                   | -9,01% | 2018                | -11,64% |

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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

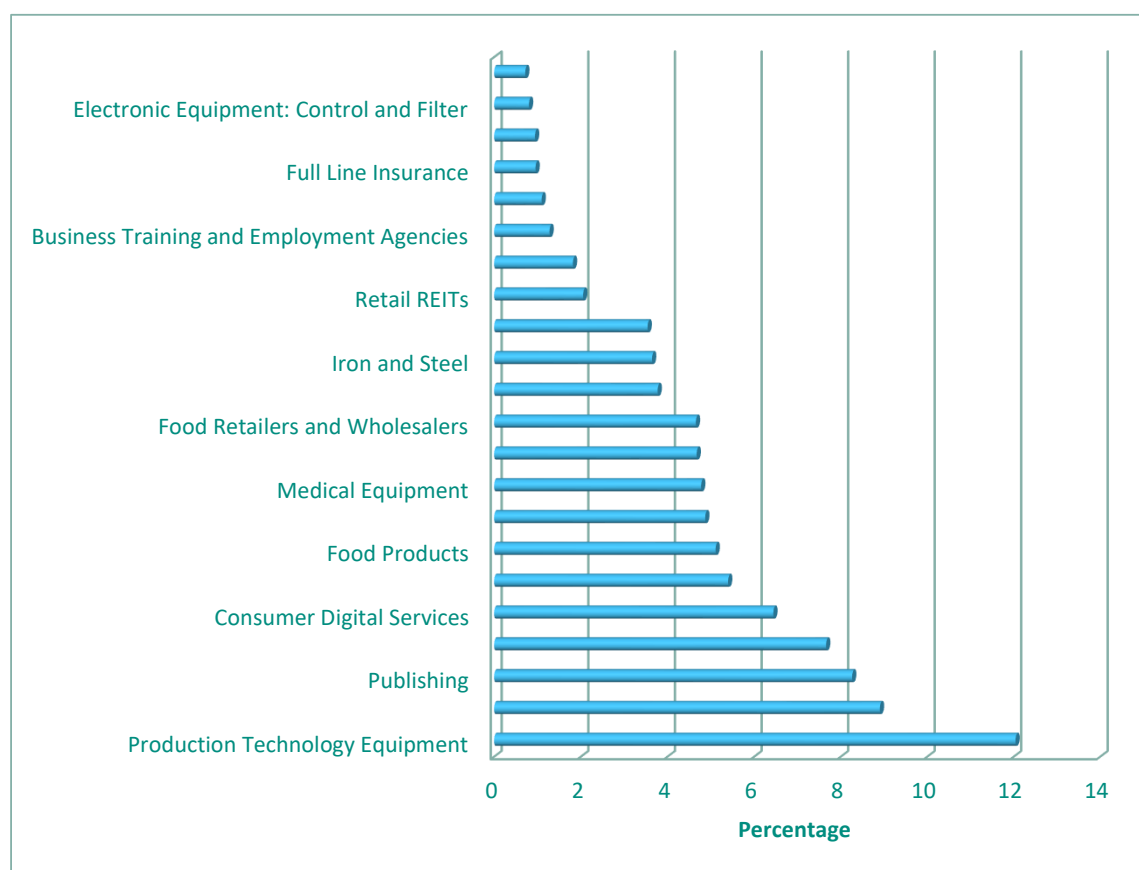
The AEX All-Tradable Alternative Weighting NR was introduced on 6 December 2013

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         | 9,85       | 52,68     | 1,00  |
| UNILEVER           | UNA   | NL   | Personal Products                       | 8,91       | 47,64     | 1,00  |
| ROYAL DUTCH SHELLA | RDSA  | NL   | Integrated Oil and Gas                  | 7,66       | 40,99     | 1,00  |
| ADYEN              | ADYEN | NL   | Transaction Processing Services         | 4,87       | 26,06     | 0,85  |
| AHOLD DEL          | AD    | NL   | Food Retailers and Wholesalers          | 4,56       | 24,41     | 0,95  |
| RELX               | REN   | NL   | Publishing                              | 4,56       | 24,38     | 1,00  |
| PHILIPS KON        | PHIA  | NL   | Medical Equipment                       | 4,55       | 24,32     | 1,00  |
| DSM KON            | DSM   | NL   | Food Products                           | 4,49       | 24,03     | 1,00  |
| ING GROEP N.V.     | INGA  | NL   | Banks                                   | 4,48       | 23,95     | 1,00  |
| PROSUS             | PRX   | NL   | Consumer Digital Services               | 4,48       | 23,94     | 0,25  |
| HEINEKEN           | HEIA  | NL   | Brewers                                 | 3,77       | 20,19     | 0,40  |
| WOLTERS KLUWER     | WKL   | NL   | Publishing                              | 3,71       | 19,83     | 1,00  |
| AKZO NOBEL         | AKZA  | NL   | Specialty Chemicals                     | 3,40       | 18,16     | 1,00  |
| ARCELORMITTAL SA   | MT    | NL   | Iron and Steel                          | 3,30       | 17,66     | 0,65  |
| ASM INTERNATIONAL  | ASM   | NL   | Production Technology Equipment         | 2,19       | 11,73     | 0,95  |
| NN GROUP           | NN    | NL   | Life Insurance                          | 2,19       | 11,70     | 0,85  |
| JUST EAT TAKEAWAY  | TKWY  | NL   | Consumer Digital Services               | 1,97       | 10,53     | 0,90  |
| KPN KON            | KPN   | NL   | Telecommunications Services             | 1,82       | 9,73      | 0,80  |
| UNIBAIL-RODAMCO-WE | URW   | NL   | Retail REITs                            | 1,77       | 9,46      | 1,00  |
| AEGON              | AGN   | NL   | Life Insurance                          | 1,35       | 7,25      | 0,85  |
| IMCD               | IMCD  | NL   | Specialty Chemicals                     | 1,26       | 6,75      | 1,00  |
| RANDSTAD NV        | RAND  | NL   | Business Training and Employment Agei   | 1,24       | 6,62      | 0,60  |
| SIGNIFY NV         | LIGHT | NL   | Building Materials: Other               | 1,05       | 5,64      | 1,00  |
| ASR NEDERLAND      | ASRNL | NL   | Full Line Insurance                     | 0,96       | 5,12      | 0,95  |
| BE SEMICONDUCTOR   | BESI  | NL   | Semiconductors                          | 0,94       | 5,05      | 0,90  |
| ABN AMRO BANK N.V. | ABN   | NL   | Banks                                   | 0,78       | 4,15      | 0,85  |
| AALBERTS NV        | AALB  | NL   | Electronic Equipment: Control and Filte | 0,76       | 4,06      | 0,85  |
| WDP                | WDP   | BE   | Industrial REITs                        | 0,72       | 3,84      | 0,75  |
| CORBION            | CRBN  | NL   | Food Products                           | 0,53       | 2,81      | 1,00  |
| GALAPAGOS          | GLPG  | NL   | Biotechnology                           | 0,53       | 2,81      | 0,65  |
| VOPAK              | VPK   | NL   | Transportation Services                 | 0,50       | 2,67      | 0,50  |
| ARCADIS            | ARCAD | NL   | Engineering and Contracting Services    | 0,47       | 2,52      | 0,80  |
| SBM OFFSHORE       | SBMO  | NL   | Oil Equipment and Services              | 0,44       | 2,36      | 0,80  |
| JDE PEET'S         | JDEP  | NL   | Soft Drinks                             | 0,44       | 2,35      | 0,15  |
| BOSKALIS WESTMIN   | BOKA  | NL   | Construction                            | 0,37       | 1,96      | 0,55  |
| APERAM             | APAM  | NL   | Iron and Steel                          | 0,34       | 1,84      | 0,60  |
| POSTNL             | PNL   | NL   | Delivery Services                       | 0,34       | 1,84      | 0,90  |
| GRANDVISION        | GVNV  | NL   | Medical Supplies                        | 0,31       | 1,67      | 0,25  |
| ALFEN              | ALFEN | NL   | Electronic Equipment: Gauges and Met    | 0,27       | 1,45      | 0,95  |
| TKH GROUP          | TWEKA | NL   | Electrical Components                   | 0,26       | 1,40      | 0,80  |
| OCI                | OCI   | NL   | Fertilizers                             | 0,25       | 1,36      | 0,35  |
| BASIC-FIT          | BFIT  | NL   | Recreational Services                   | 0,24       | 1,28      | 0,65  |
| FLOW TRADERS       | FLOW  | NL   | Investment Services                     | 0,23       | 1,24      | 0,75  |
| FAGRON             | FAGR  | BE   | Medical Equipment                       | 0,23       | 1,23      | 0,90  |

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|                   |       |    |   |      |      |      |
|-------------------|-------|----|---|------|------|------|
| AIR FRANCE -KLM   | AF    | FR | Airlines                                | 0,22 | 1,20 | 0,55 |
| INTERTRUST        | INTER | NL | Diversified Financial Services          | 0,20 | 1,08 | 0,85 |
| AMG               | AMG   | NL | Machinery: Industrial                   | 0,18 | 0,97 | 0,90 |
| FUGRO             | FUR   | NL | Engineering and Contracting Services    | 0,17 | 0,92 | 1,00 |
| ACCELL GROUP      | ACCEL | NL | Recreational Products                   | 0,17 | 0,90 | 0,85 |
| V LANSCHOT KEMPEN | VLK   | NL | Banks                                   | 0,15 | 0,79 | 0,80 |
| EUROCOMMERCIAL    | ECMPA | NL | Retail REITs                            | 0,14 | 0,75 | 0,80 |
| PHARMING GROUP    | PHARM | NL | Pharmaceuticals                         | 0,13 | 0,70 | 1,00 |
| BAM GROEP KON     | BAMNB | NL | Construction                            | 0,11 | 0,60 | 1,00 |
| NSI N.V.          | NSI   | NL | Office REITs                            | 0,11 | 0,59 | 0,90 |
| TOMTOM            | TOM2  | NL | Software                                | 0,10 | 0,52 | 0,50 |
| AMSTERDAM COMMOD. | ACOMO | NL | Food Products                           | 0,09 | 0,51 | 0,80 |
| SLIGRO FOOD GROUP | SLIGR | NL | Food Retailers and Wholesalers          | 0,09 | 0,50 | 0,50 |
| WERELDHAVE        | WHA   | NL | Retail REITs                            | 0,09 | 0,47 | 0,80 |
| HUNTER DOUGLAS    | HDG   | NL | Household Furnishings                   | 0,07 | 0,35 | 0,15 |
| VASTNED           | VASTN | NL | Retail REITs                            | 0,06 | 0,31 | 0,65 |
| HEIJMANS          | HEIJM | NL | Construction                            | 0,06 | 0,30 | 0,95 |
| FORFARMERS        | FFARM | NL | Farming, Fishing, Ranching and Plantati | 0,05 | 0,28 | 0,50 |
| KENDRION          | KENDR | NL | Auto Parts                              | 0,05 | 0,26 | 0,80 |
| CM.COM            | CMCOM | NL | Investment Services                     | 0,05 | 0,26 | 0,35 |
| NEDAP             | NEDAP | NL | Electronic Equipment: Control and Filte | 0,05 | 0,25 | 0,60 |
| ACCSYS            | AXS   | NL | Building Materials: Other               | 0,04 | 0,22 | 0,70 |
| BRUNEL INTERNAT   | BRNL  | NL | Business Training and Employment Age    | 0,04 | 0,22 | 0,40 |
| B&S Group         | BSGR  | NL | Diversified Retailers                   | 0,04 | 0,22 | 0,30 |
| ORDINA            | ORDI  | NL | Computer Services                       | 0,04 | 0,22 | 0,70 |
| VIVORYON          | VVY   | NL | Biotechnology                           | 0,04 | 0,21 | 0,70 |
| SIF HOLDING       | SIFG  | NL | Renewable Energy Equipment              | 0,03 | 0,19 | 0,45 |
| KIADIS            | KDS   | NL | Biotechnology                           | 0,03 | 0,15 | 0,65 |
| AVANTIUM          | AVTX  | NL | Specialty Chemicals                     | 0,02 | 0,09 | 0,60 |
| LUCASBOLS         | BOLS  | NL | Distillers and Vintners                 | 0,01 | 0,07 | 0,50 |
| AJAX              | AJAX  | NL | Recreational Services                   | 0,01 | 0,06 | 0,20 |