

# AEX-INDEX<sup>®</sup>

## Objective

The AEX<sup>®</sup> is a free float market capitalization weighted index that reflects the performance of the 25 largest and most actively traded shares listed on Euronext Amsterdam, and is the most widely used indicator of the Dutch stock market. The index serves as an underlying for structured products, funds, exchange traded funds, options and futures.

## 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

				Dec-20	
<b>Market Capitalization</b>	<b>EUR Bil</b>	<b>Performance</b>	<b>(%)</b>	<b>Fundamentals</b>	
Full	868,8	Q4 2020	14,04%	P/E Incl. Neg LTM	46,65
Free float	697,3	YTD	3,31%	P/E Incl. Neg FY1	45,20
% of AEX All-Share	79,0%	2019	23,92%	P/E excl. Neg LTM	48,76
		2018	-10,41%	P/E excl. Neg FY1	45,80
		2017	12,71%	Price/Book	10,06
<b>Components (full)</b>	<b>EUR Bil</b>	<b>Annualized</b>	<b>(%)</b>	Price/Sales	7,46
Average	36,68	2 Year	13,15%	Price/Cash Flow	99,52
Median	18,47	3 Years	4,68%	Dividend Yield (%)	1,98%
Largest	166,77	5 Years	7,17%		
Smallest	4,63	Since Base Date 03-Jan-1983	7,15%	<b>Risk</b>	
<b>Component Weights</b>	<b>(%)</b>	<b>Performance vs. (YTD)</b>	<b>(%)</b>	Sharpe Ratio 1 Year	0,33
Largest	16,85	AEX All-Share Index	-1,08%	Volatility 30 Day	11,73
Smallest	0,48				
Top ten	76,95				
<b>Performance others</b>					
<b>AEX NR</b>	<b>(%)</b>	<b>AEX GR</b>	<b>(%)</b>	<b>AEX All-Share Index</b>	<b>(%)</b>
Q4 2020	14,33%	Q4 2020	14,38%	Q4 2020	14,75%
YTD	5,36%	YTD	5,71%	YTD	4,39%
2019	27,80%	2019	28,52%	2019	20,34%
2018	-7,85%	2018	-7,36%	2018	-11,64%
2017	16,08%	2017	16,52%	2017	11,69%

This publication is for information purposes only and is not a recommendation to engage in investment activities. This publication is provided "as is" without representation or warranty of any kind. Whilst all reasonable care has been taken to ensure the accuracy of the content, Euronext does not guarantee its accuracy or completeness. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. All proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced in any form without the prior written permission of Euronext.

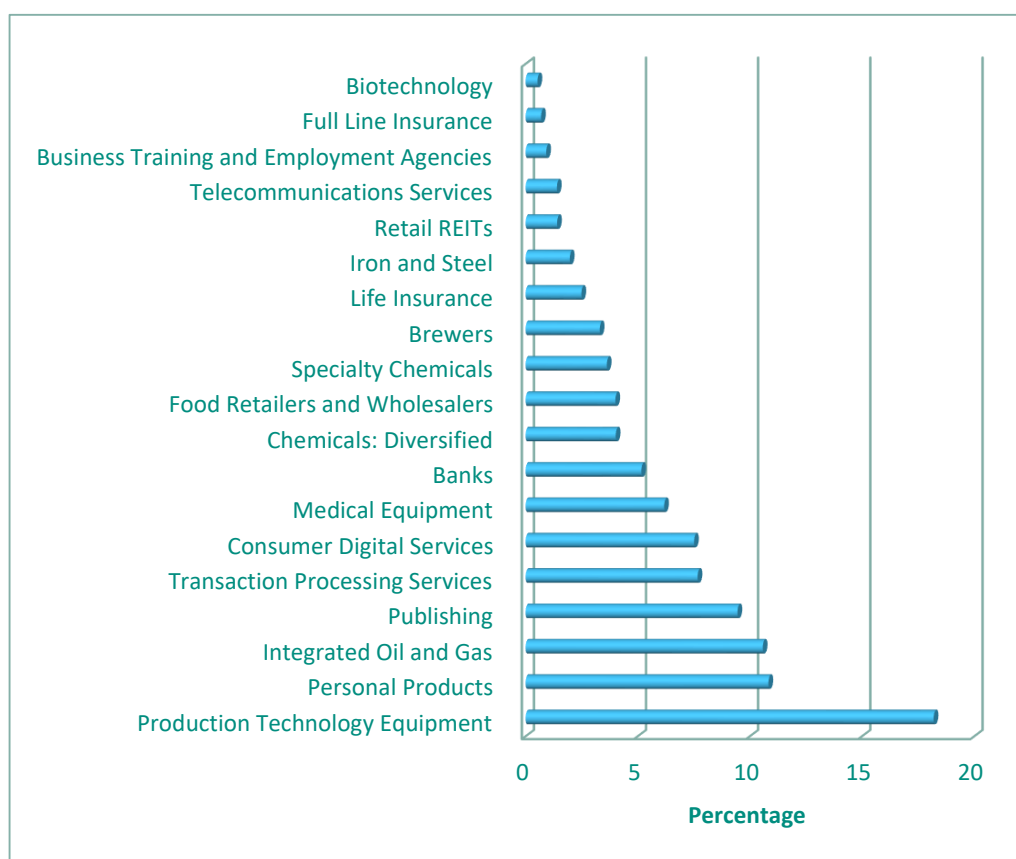
Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2016, Euronext N.V. - All rights reserved.

## Index Facts

Categories	Facts
Weighting	Free float market capitalization subject to 15% weighting cap
Component Number	25
Review Frequency	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-Index (NL0000000107) 45.38 as of 3 January 1983 AEX NR (QS0011211156) 45.38 as of 3 January 1983 AEX GR 45.38 (QS0011131990) as of 3 January 1983
Date Introduced	The AEX was introduced on 3 January 1983 The AEX NR was introduced on 29 December 2010 The AEX GR was introduced on 2 September 1999
Settlement Procedure	The average of values of the AEX-Index calculated at one-minute intervals between 15.30 and 16.00 CET

## Sector Allocation



## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
ASML HOLDING	ASML	NL	Production Technology Equipment	16,81	106,75	1
UNILEVER	UNA	NL	Personal Products	10,83	68,78	0,95
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	10,58	67,18	1
ADYEN	ADYEN	NL	Transaction Processing Services	7,68	48,73	0,85
RELX	REN	NL	Publishing	6,49	41,17	1
PHILIPS KON	PHIA	NL	Medical Equipment	6,18	39,26	1
PROSUS	PRX	NL	Consumer Digital Services	5,65	35,89	0,25
ING GROEP N.V.	INGA	NL	Banks	4,69	29,78	1
DSM KON	DSM	NL	Chemicals: Diversified	4,02	25,54	1
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	4,01	25,44	1
HEINEKEN	HEIA	NL	Brewers	3,31	21,02	0,4
WOLTERS KLUWER	WKL	NL	Publishing	2,97	18,85	1
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2,76	17,54	1
ARCELORMITTAL SA	MT	NL	Iron and Steel	1,98	12,54	0,65
JUST EAT TAKEAWAY	TKWY	NL	Consumer Digital Services	1,87	11,84	0,9
NN GROUP	NN	NL	Life Insurance	1,63	10,38	0,85
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,41	8,94	1
KPN KON	KPN	NL	Telecommunications Services	1,40	8,88	0,85
ASM INTERNATIONAL	ASM	NL	Production Technology Equipment	1,38	8,77	0,95
RANDSTAD NV	RAND	NL	Business Training and Employment Age	0,92	5,86	0,6
IMCD	IMCD	NL	Specialty Chemicals	0,86	5,48	1
AEGON	AGN	NL	Life Insurance	0,86	5,45	0,8
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	0,69	4,40	0,95
GALAPAGOS	GLPG	NL	Biotechnology	0,53	3,38	0,65
ABN AMRO BANK N.V.	ABN	NL	Banks	0,48	3,02	0,8