

Objective

The AEX® 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

Sep-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		1124.6	Q2 2021		5.81%	P/E Incl. Neg LTM	44.26
Free float		984.4	YTD		23.59%	P/E Incl. Neg FY1	33.96
% of AEX All-Share		81.0%	2020		3.31%	P/E excl. Neg LTM	45.13
			2019		23.92%	P/E excl. Neg FY1	34.24
			2018		-10.41%	Price/Book	10.86
						Price/Sales	7.31
						Price/Cash Flow	96.62
						Dividend Yield (%)	2.02%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		44.2	2 Year		15.34%	Sharpe Ratio 1 Year	3.00
Median		24.0	3 Years		11.99%	Volatility 30 Day	12.25
Largest		267.0	5 Years		11.28%		
Smallest		5.36	Since Base Date 03-Jan-1983		7.59%		
Component Weights		(%)	Performance vs. (YTD)		(%)		
Largest		14.88	AEX All-Share Index		5.98%		
Smallest		0.59					
Top ten		78.13					
Performance others							
AEX NR	(%)	AEX GR	(%)	AEX All-Share Index	(%)		
Q2 2021	6.27%	Q2 2021	6.33%	Q2 2021	2.24%		
YTD	25.43%	YTD	25.64%	YTD	17.61%		
2020	5.36%	2020	5.71%	2020	4.39%		
2019	27.80%	2019	28.52%	2019	20.34%		
2018	-7.85%	2018	-7.36%	2018	-11.64%		

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Index Facts

Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

Facts

Free float market capitalization subject to 15% weighting cap

25

Annual review each March with quarterly fast entry or replacement

Effective after the third Fridays of March, June, September, and December

Price, Net Return and Gross Return in EUR

Every 15 seconds during Euronext regulated trading hours

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

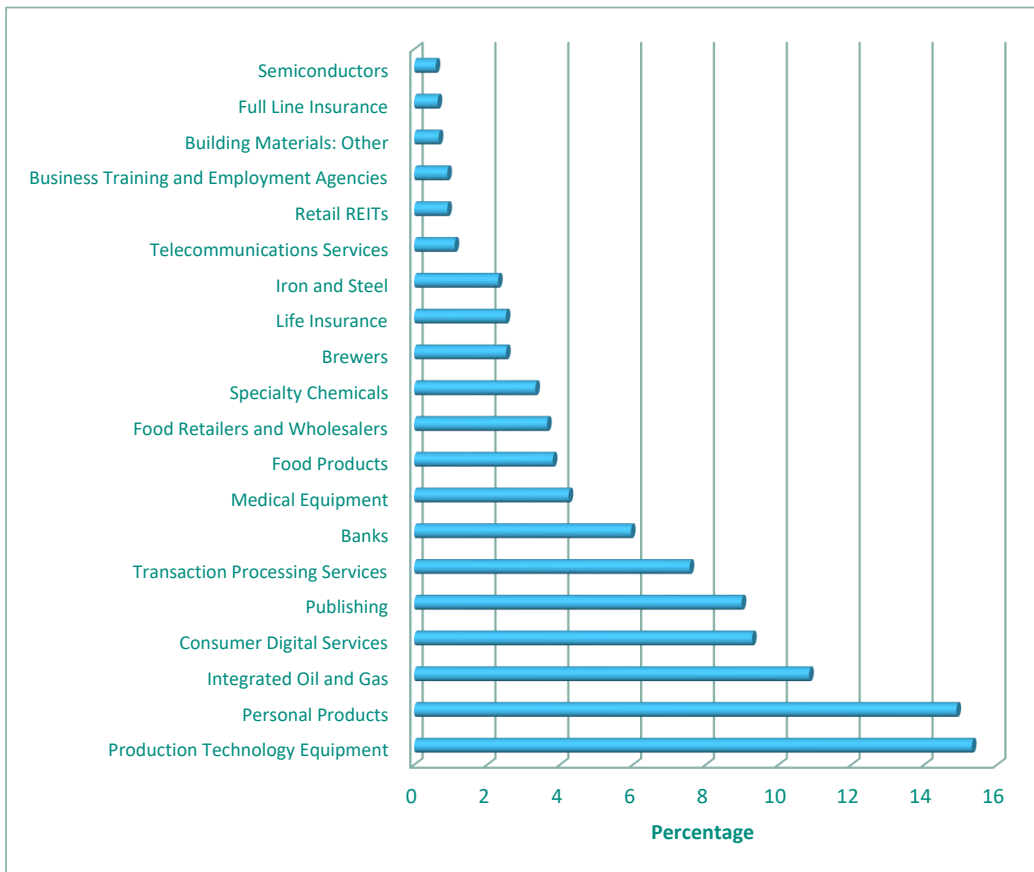
The AEX was introduced on 3 January 1983

The AEX NR was introduced on 29 December 2010

The AEX GR was introduced on 2 September 1999

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
ADYEN	ADYEN	NL	Transaction Processing Services	7.56	62.30	0.90
AEGON	AGN	NL	Life Insurance	0.97	7.99	0.85
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	3.65	30.05	1.00
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2.18	17.99	1.00
ARCELORMITTAL SA	MT	NL	Iron and Steel	2.30	18.97	0.65
ASM INTERNATIONAL	ASM	NL	Production Technology Equipment	1.94	16.00	0.90
ASML HOLDING	ASML	NL	Production Technology Equipment	13.37	110.13	1.00
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	0.64	5.29	0.95
BE SEMICONDUCTOR	BESI	NL	Semiconductors	0.59	4.86	0.90
DSM KON	DSM	NL	Food Products	3.80	31.34	1.00
HEINEKEN	HEIA	NL	Brewers	2.52	20.78	0.40
IMCD	IMCD	NL	Specialty Chemicals	1.14	9.42	1.00
ING GROEP N.V.	INGA	NL	Banks	5.95	49.02	1.00
JUST EAT TAKEAWAY	TKWY	NL	Consumer Digital Services	1.46	12.03	0.90
KPN KON	KPN	NL	Telecommunications Services	1.11	9.13	0.80
NN GROUP	NN	NL	Life Insurance	1.54	12.71	0.90
PHILIPS KON	PHIA	NL	Medical Equipment	4.24	34.93	1.00
PROSUS	PRX	NL	Consumer Digital Services	7.81	64.38	0.45
RANDSTAD NV	RAND	NL	Business Training and Employment Agencies	0.91	7.48	0.70
RELX	REN	NL	Publishing	6.02	49.56	1.00
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	10.84	89.33	1.00
SIGNIFY NV	LIGHT	NL	Building Materials: Other	0.67	5.54	1.00
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	0.91	7.49	0.85
UNILEVER	UNA	NL	Personal Products	14.89	122.64	1.00
WOLTERS KLUWER	WKL	NL	Publishing	2.97	24.50	1.00