

## 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 to ensure that the index is investable.

### Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

## Statistics

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1,141	Q1 2022	-9.24%	P/E Incl. Neg LTM	27.38
Free float	1,001	YTD	-9.24%	P/E Incl. Neg FY1	24.06
		2021	27.75%	P/E excl. Neg LTM	27.52
		2020	3.31%	P/E excl. Neg FY1	24.12
		2019	23.92%	Price/Book	9.73
				Price/Sales	5.21
				Price/Cash Flow	16.37
				Dividend Yield (%)	2.42
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	45.4	2 Year	22.39%	Sharpe Ratio 1 Year	0.52
Median	25.4	3 Years	9.67%	Volatility 30 Day	30.64
Largest	247.9	5 Years	6.99%		
Smallest	5.4	Since Base Date 03-01-1983	7.31%		
Component Weights	(%)				
Largest	16.02				
Smallest	0.64				
Top ten	77.82				

### Performance of other versions

AEX® GR		AEX® NR	
Q1 2022	-8.97%	Q1 2022	-8.97%
YTD	-8.97%	YTD	-8.97%
2021	30.56%	2021	30.26%
2020	5.71%	2020	5.36%
2019	28.52%	2019	27.80%

## Index Facts

<b>Categories</b>	<b>Facts</b>
Weighting	Based on free float adjusted market capitalization. The Free Float Factor is rounded to the nearest 5% multiple.
Component Number	25
Review of composition	Annual with quarterly fast entry or replacement. Effective after the third Friday of March (annual review), June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	AEX Index family was introduced on 03 January 1983
Isin code / Base Value / Base Date	AEX Index (NL0000000107), 45.38 as of 03 January 1983  AEX GR Index (QS0011131990), 45.38 as of 03 January 1983  AEX NR Index (QS0011211156), 45.38 as of 03 January 1983

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# AEX® Index

## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SHELL PLC	SHELL	NL	Energy	16.02
ASML HOLDING	ASML	NL	Technology	15.34
UNILEVER	UNA	NL	Consumer Staples	13.14
RELX	REN	NL	Consumer Discretionary	6.83
ADYEN	ADYEN	NL	Industrials	6.15
PROSUS	PRX	NL	Technology	5.53
ING GROEP N.V.	INGA	NL	Financials	4.53
AHOLD DEL	AD	NL	Consumer Staples	3.72
DSM KON	DSM	NL	Consumer Staples	3.47
WOLTERS KLUWER	WKL	NL	Consumer Discretionary	3.09
				<b>77.82</b>

## Portfolio Analysis

### Top Sectors Breakdown

