

## Objective

The AEX® All-Tradable Alternative Weighting is a free float market capitalisation 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 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/indices-documents-by-family>.

## Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		1,410	QTD		9.97%	P/E Incl. Neg LTM	24.67
Free float		1,235	YTD		9.97%	P/E Incl. Neg FY1	24.71
			2023		15.05%	P/E excl. Neg LTM	27.92
			2022		-15.15%	P/E excl. Neg FY1	24.84
			2021		24.81%	Price/Book	8.62
						Price/Sales	6.40
Components (full)		EUR Bil	Annualized		(%)	Price/Cash Flow	28.85
Average		18.7	2 Year		8.23%	Dividend Yield (%)	2.26
Median		2.7	3 Years		6.39%		
Largest		359.7	5 Years		8.64%		
Smallest		0.01	Since Base Date 31-12-2004		5.48%		
Component Weights		(%)					
Largest		9.11					
Smallest		0.002					
Top ten		62.30					

## Performance of other versions

AEX® All-Tradable Alternative Weighting NR	
QTD	10.23%
YTD	10.23%
2023	17.98%
2022	-13.06%
2021	27.33%

AEX® All-Tradable Alternative Weighting GR	
QTD	10.24%
YTD	10.24%
2023	18.34%
2022	-12.82%
2021	27.70%

## Index Facts

Categories	Facts
Weighting	Based on free float adjusted market Capitalisation.
Component Number	75
Review of composition	Follows annual/quarterly review scheme of Underlying Index. Effective after the third Friday of March, June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	AEX All-Tradable AW Index family was introduced on 09 December 2013
Isin code / Base Value / Base Date	AEX All-Tradable Alternative Weighting Index (NL0010614525), 700 as of 31 December 2004
	AEX All-Tradable Alternative Weight NR Index (NL0010614533), 700 as of 31 December 2004
	AEX All-Tradable Alternative Weight GR Index (NL0010614541), 700 as of 31 December 2004

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SHELL PLC	SHELL	NL	Energy	9.11
UNILEVER	UNA	NL	Consumer Staples	8.95
ASML HOLDING	ASML	NL	Technology	8.92
RELX	REN	NL	Consumer Discretionary	8.85
ING GROEP N.V.	INGA	NL	Financials	4.76
ADYEN	ADYEN	NL	Industrials	4.70
PROSUS	PRX	NL	Technology	4.61
WOLTERS KLUWER	WKL	NL	Consumer Discretionary	4.43
DSM FIRMENICH AG	DSFIR	NL	Consumer Staples	3.99
ASM INTERNATIONAL	ASM	NL	Technology	3.98

**62.30**

## Portfolio Analysis

### Top Sectors Breakdown

