

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.

Stocks are screened to ensure liquidity and selected and free float weighted to ensure that the index is investable.

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

Statistics

Jun-20

Market Capitalization	EUR Bil
Full	775,7
Free float	620,3
% of AEX All-Share	83,7%

Components (full)	EUR Bil
Average	30,72
Median	15,39
Largest	139,15
Smallest	3,85

Component Weights	(%)
Largest	15,46
Smallest	0,51
Top ten	77,17

Performance others	
AEX NR	(%)
Q2 2020	16,74%
YTD	-6,33%
2019	27,80%
2018	-7,85%
2017	16,08%

Performance	(%)
Q2 2020	15,78%
YTD	-7,42%
2019	23,92%
2018	-10,41%
2017	12,71%

Annualized	(%)
2 Year	0,73%
3 Years	3,34%
5 Years	3,44%
Since Base Date 03-Jan-1983	6,93%

Performance vs. (YTD)	(%)
AEX All-Share Index	-0,01%

AEX GR	(%)
Q2 2020	16,88%
YTD	-6,13%
2019	28,52%
2018	-7,36%
2017	16,52%

Fundamentals	
P/E Incl. Neg LTM	35,13
P/E Incl. Neg FY1	36,55
P/E excl. Neg LTM	36,14
P/E excl. Neg FY1	38,73
Price/Book	8,53
Price/Sales	6,98
Price/Cash Flow	26,32
Dividend Yield (%)	2,35%

Risk	
Sharpe Ratio 1 Year	0,25
Volatility 30 Day	24,82

AEX All-Share Index	(%)
Q2 2020	17,42%
YTD	-7,41%
2019	20,34%
2018	-11,64%
2017	11,69%

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Index Facts

Categories

Weighting

Component Number

Review Frequency

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

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

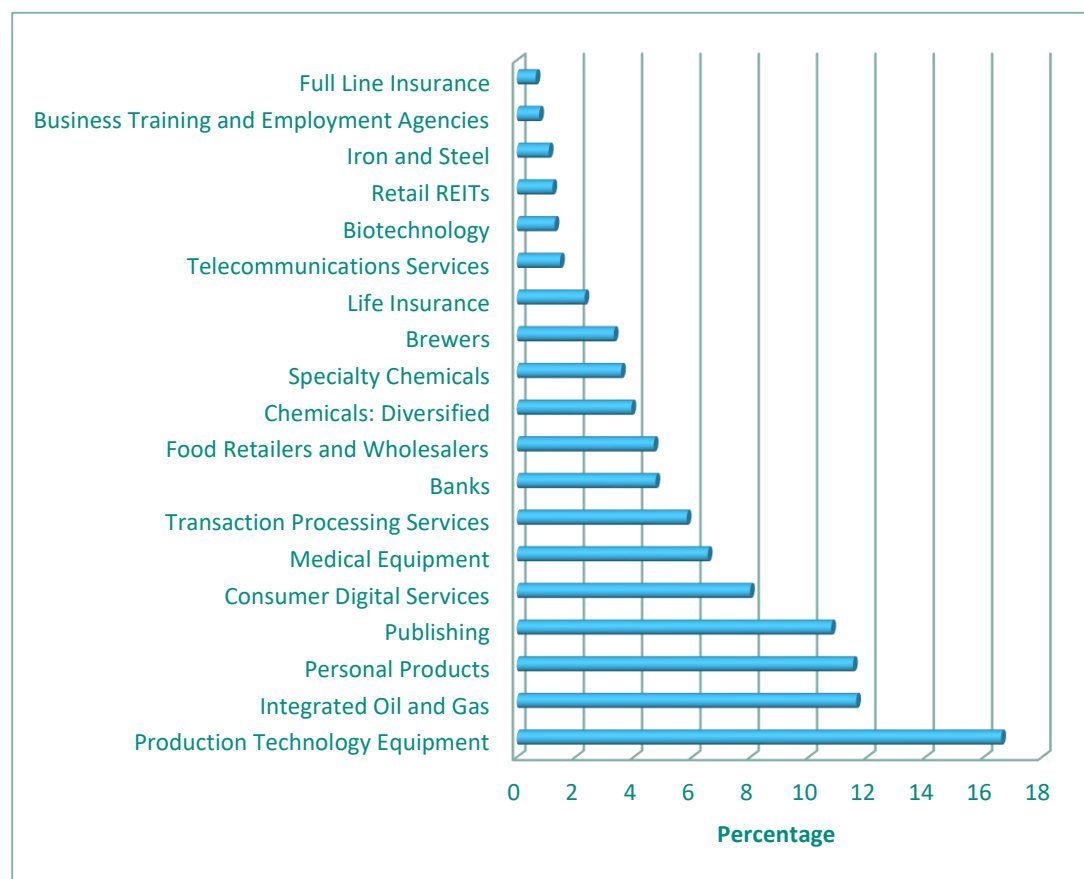
The AEX NR was introduced on 29 December 2010

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



AEX-INDEX[®]

Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
ASML HOLDING	ASML	NL	Production Technology Equipment	15,43	87,78	1
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	11,63	66,19	1
UNILEVER	UNA	NL	Personal Products	11,52	65,57	0,95
RELX	REN	NL	Publishing	7,44	42,34	1
PHILIPS KON	PHIA	NL	Medical Equipment	6,54	37,23	1
PROSUS	PRX	NL	Consumer Digital Services	5,91	33,61	0,25
ADYEN	ADYEN	NL	Transaction Processing Services	5,82	33,14	0,85
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	4,69	26,70	1
ING GROEP N.V.	INGA	NL	Banks	4,25	24,15	1
DSM KON	DSM	NL	Chemicals: Diversified	3,93	22,35	1
WOLTERS KLUWER	WKL	NL	Publishing	3,34	18,98	1
HEINEKEN	HEIA	NL	Brewers	3,32	18,91	0,4
AKZO NOBEL	AKZA	NL	Specialty Chemicals	2,80	15,92	1
JUST EAT TAKEAWAY	TKWY	NL	Consumer Digital Services	2,09	11,89	0,9
NN GROUP	NN	NL	Life Insurance	1,53	8,73	0,85
KPN KON	KPN	NL	Telecommunications Services	1,48	8,43	0,85
GALAPAGOS	GLPG	NL	Biotechnology	1,29	7,36	0,65
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,22	6,94	1
ASM INTERNATIONAL	ASM	NL	Production Technology Equipment	1,18	6,70	0,95
ARCELORMITTAL SA	MT	NL	Iron and Steel	1,09	6,22	0,65
AEGON	AGN	NL	Life Insurance	0,79	4,47	0,8
IMCD	IMCD	NL	Specialty Chemicals	0,77	4,40	1
RANDSTAD NV	RAND	NL	Business Training and Employment Agei	0,77	4,36	0,6
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	0,64	3,66	0,95
ABN AMRO BANK N.V.	ABN	NL	Banks	0,51	2,89	0,8