

The AEX® All-Tradable Alternative Weighting is a free float market capitalization 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%.

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>.

## Jun-20

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	839,5	Q2 2020	16,60%	P/E Incl. Neg LTM	30,37
Free float	663,0	YTD	-9,06%	P/E Incl. Neg FY1	33,84
% of AEX All-Share Index	90,6%	2019	23,77%	P/E excl. Neg LTM	31,96
		2018	-11,87%	P/E excl. Neg FY1	37,19
		2017	13,99%	Price/Book	7,05
<b>Components (full)</b>	<b>EUR Bil</b>			Price/Sales	6,01
Average	11,09			Price/Cash Flow	21,38
Median	1,73	<b>Annualized</b>	<b>(%)</b>	Dividend Yield (%)	2,41%
Largest	139,15	2 Year	-0,15%		
Smallest	0,07	3 Years	2,04%		
		5 Years	2,90%	<b>Risk</b>	
		Since Base Date 31-Dec-2004	4,00%	Sharpe Ratio 1 Year	not calc.
<b>Component Weights</b>	<b>(%)</b>			Volatility 30 Day	25,11
Largest	9,25	<b>Performance vs. (YTD)</b>	<b>(%)</b>		
Smallest	0,01	AEX All-Share Index	-1,65%		
Top ten	58,52				

### AEX All-Tradable Alternative Weight NR

Q2 2020	17,57%
YTD	-7,99%
2019	27,47%
2018	-9,48%
2017	17,04%

### AEX All-Tradable Alternative Weight GR

Q2 2020	17,73%
YTD	-7,78%
2019	28,19%
2018	-9,01%
2017	17,51%

## AEX All-Share Index

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

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# AEX<sup>®</sup> All-Tradable AW

## Index Facts

### Categories

Weighting

Component Number

Review Frequency

### Facts

Free float market capitalization subject to 9% and 36% weighting cap

Maximum 75

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 All-Tradable Alternative Wgt (NL0010614525) 700 as of 31 December 2004

AEX All-Tradable Alternative Wgt NR (NL0010614533) 700 as of 31 December 2004

AEX All-Tradable Alternative Wgt GR (NL0010614541) 700 as of 31 December 2004

Date Introduced

The AEX All-Tradable Alternative Weighting was introduced on 6 December 2013

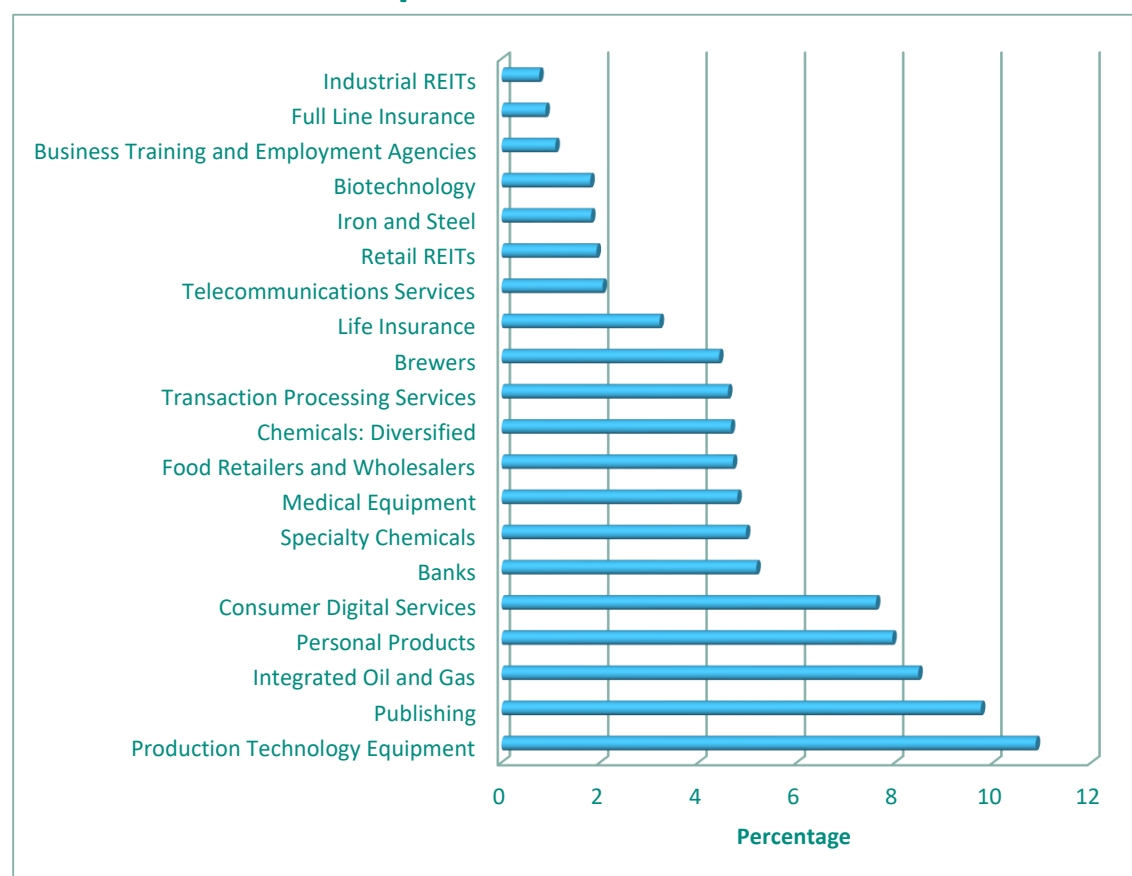
The AEX All-Tradable Alternative Weighting NR was introduced on 6 December 2013

The AEX All-Tradable Alternative Weighting GR was introduced on 6 December 2013

Settlement Procedure

N.A.

## Sector Allocation - Top 20



# AEX<sup>®</sup> All-Tradable AW

## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
ASML HOLDING	ASML	NL	Production Technology Equipment	9,23	37,96	1
ROYAL DUTCH SHELLA	RDSA	NL	Integrated Oil and Gas	8,47	34,83	1
UNILEVER	UNA	NL	Personal Products	7,94	32,66	0,95
RELX	REN	NL	Publishing	5,13	21,09	1
PROSUS	PRX	NL	Consumer Digital Services	4,72	19,39	0,25
DSM KON	DSM	NL	Chemicals: Diversified	4,66	19,14	1
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	4,63	19,05	1
WOLTERS KLUWER	WKL	NL	Publishing	4,62	18,98	1
ADYEN	ADYEN	NL	Transaction Processing Services	4,60	18,91	0,85
PHILIPS KON	PHIA	NL	Medical Equipment	4,51	18,54	1
HEINEKEN	HEIA	NL	Brewers	4,42	18,17	0,4
ING GROEP N.V.	INGA	NL	Banks	4,30	17,68	1
AKZO NOBEL	AKZA	NL	Specialty Chemicals	3,87	15,92	1
JUST EAT TAKEAWAY	TKWY	NL	Consumer Digital Services	2,89	11,89	0,9
NN GROUP	NN	NL	Life Insurance	2,12	8,73	0,85
KPN KON	KPN	NL	Telecommunications Services	2,05	8,43	0,85
GALAPAGOS	GLPG	NL	Biotechnology	1,79	7,36	0,65
UNIBAIL-RODAMCO-WE	URW	NL	Retail REITs	1,69	6,94	1
ASM INTERNATIONAL	ASM	NL	Production Technology Equipment	1,63	6,70	0,95
ARCELORMITTAL SA	MT	NL	Iron and Steel	1,51	6,22	0,65
AEGON	AGN	NL	Life Insurance	1,09	4,47	0,8
IMCD	IMCD	NL	Specialty Chemicals	1,07	4,40	1
RANDSTAD NV	RAND	NL	Business Training and Employment Age	1,06	4,36	0,6
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	0,89	3,66	0,95
WDP	WDP	BE	Industrial REITs	0,76	3,14	0,75
VOPAK	VPK	NL	Transportation Services	0,73	3,01	0,5
SIGNIFY NV	LIGHT	NL	Building Materials: Other	0,72	2,95	1
ABN AMRO BANK N.V.	ABN	NL	Banks	0,70	2,89	0,8
AALBERTS NV	AALB	NL	Electronic Equipment: Control and Filte	0,67	2,74	0,85
BE SEMICONDUCTOR	BESI	NL	Semiconductors	0,66	2,70	0,85
ALTICE EUROPE N.V.	ATC	NL	Cable Television Services	0,56	2,32	0,65
SBM OFFSHORE	SBMO	NL	Oil Equipment and Services	0,47	1,94	0,75
CORBION	CRBN	NL	Food Products	0,44	1,80	0,95
GRANDVISION	GVNV	NL	Medical Supplies	0,39	1,61	0,25
BOSKALIS WESTMIN	BOKA	NL	Construction	0,34	1,41	0,6
INTERTRUST	INTER	NL	Diversified Financial Services	0,33	1,37	1
APERAM	APAM	NL	Iron and Steel	0,30	1,25	0,6
TKH GROUP	TWEKA	NL	Electrical Components	0,29	1,20	0,8
ARCADIS	ARCAD	NL	Engineering and Contracting Services	0,28	1,17	0,8
FAGRON	FAGR	BE	Medical Equipment	0,28	1,15	0,85
FLOW TRADERS	FLOW	NL	Investment Services	0,27	1,11	0,75
OCI	OCI	NL	Fertilizers	0,26	1,08	0,55
AIR FRANCE -KLM	AF	FR	Airlines	0,23	0,95	0,55
POSTNL	PNL	NL	Delivery Services	0,22	0,90	0,95

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BASIC-FIT	BFIT	NL	Recreational Services	0,20	0,83	0,65
PHARMING GROUP	PHARM	NL	Pharmaceuticals	0,18	0,73	1
ALFEN	ALFEN	NL	Electronic Equipment: Gauges and Metri	0,17	0,68	0,95
NSI N.V.	NSI	NL	Office REITs	0,14	0,58	0,9
TOMTOM	TOM2	NL	Software	0,11	0,47	0,5
EUROCOMMERCIAL	ECMPA	NL	Retail REITs	0,11	0,46	0,8
V LANSCHOT KEMPEN	VLK	NL	Banks	0,11	0,45	0,85
BAM GROEP KON	BAMNB	NL	Construction	0,11	0,45	1
AMG	AMG	NL	Machinery: Industrial	0,11	0,45	0,9
ACCELL GROUP	ACCEL	NL	Recreational Products	0,09	0,38	0,65
AMSTERDAM COMMOD.	ACOMO	NL	Food Products	0,08	0,34	0,7
FUGRO	FUR	NL	Oil Equipment and Services	0,08	0,32	1
WERELDHAVE	WHA	NL	Retail REITs	0,07	0,28	0,85
SLIGRO FOOD GROUP	SLIGR	NL	Food Retailers and Wholesalers	0,07	0,27	0,45
FORFARMERS	FFARM	NL	Farming, Fishing, Ranching and Plantati	0,06	0,26	0,45
NIBC HOLDING	NIBC	NL	Banks	0,06	0,26	0,25
VASTNED	VASTN	NL	Retail REITs	0,06	0,25	0,7
NEDAP	NEDAP	NL	Electronic Equipment: Control and Filte	0,04	0,17	0,6
B&S Group	BSGR	NL	Diversified Retailers	0,04	0,16	0,3
HEIJMANS	HEIJM	NL	Construction	0,03	0,14	1
KENDRION	KENDR	NL	Auto Parts	0,03	0,14	0,8
SIF HOLDING	SIFG	NL	Renewable Energy Equipment	0,03	0,13	0,5
BRUNEL INTERNAT	BRNL	NL	Business Training and Employment Age	0,03	0,13	0,4
ORDINA	ORDI	NL	Computer Services	0,03	0,13	0,75
ACCSYS	AXS	NL	Building Materials: Other	0,03	0,10	0,65
AVANTIUM	AVTX	NL	Specialty Chemicals	0,02	0,09	0,55
AJAX	AJAX	NL	Recreational Services	0,01	0,06	0,2
LUCASBOLS	BOLS	NL	Distillers and Vintners	0,01	0,05	0,5
ICT GROUP	ICT	NL	Software	0,01	0,05	0,65
VIVORYON	VVY	NL	Biotechnology	0,01	0,05	0,6
NEWAYS ELECTRONICS	NEWAY	NL	Semiconductors	0,01	0,03	0,35