

# AEX-INDEX®

## 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: [www.euronext.com/en/indices/index-rules](http://www.euronext.com/en/indices/index-rules).

## Statistics

March-2019

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	671,7	Q1 2019	12,52%	P/E Incl. Neg LTM	18,85
Free float	587,9	YTD	12,52%	P/E Incl. Neg FY1	18,31
% of AEX All-Share	81,7%	2018	-10,41%	P/E excl. Neg LTM	20,41
		2017	12,71%	P/E excl. Neg FY1	18,52
<b>Components (full)</b>	<b>EUR Bil</b>	2016	9,36%	Price/Book	5,02
Average	28,08			Price/Sales	2,91
Median	18,22	<b>Annualized</b>	<b>(%)</b>	Price/Cash Flow	14,81
Largest	123,22	2 Year	3,09%	Dividend Yield (%)	4,06%
Smallest	3,41	3 Years	7,65%		
		5 Years	6,37%	<b>Risk</b>	
<b>Component Weights</b>	<b>(%)</b>	Since Base Date 03-janv-1983	7,12%	Sharpe Ratio 1 Year	0,67
Largest	15,05			Volatility 30 Day	10,24
Smallest	0,5	<b>Performance vs. (YTD)</b>	<b>(%)</b>		
Top ten	79,48	AEX All-Share Index	-0,60%		
<b>Performance others</b>					
<b>AEX NR</b>	<b>(%)</b>	<b>AEX GR</b>	<b>(%)</b>	<b>AEX All-Share Index</b>	<b>(%)</b>
Q1 2019	13,01%	Q1 2019	13,13%	Q1 2019	13,12%
YTD	13,01%	YTD	13,13%	YTD	13,12%
2018	-7,85%	2018	-7,36%	2018	-11,64%
2017	16,08%	2017	16,52%	2017	11,69%
2016	13,10%	2016	13,59%	2016	7,27%

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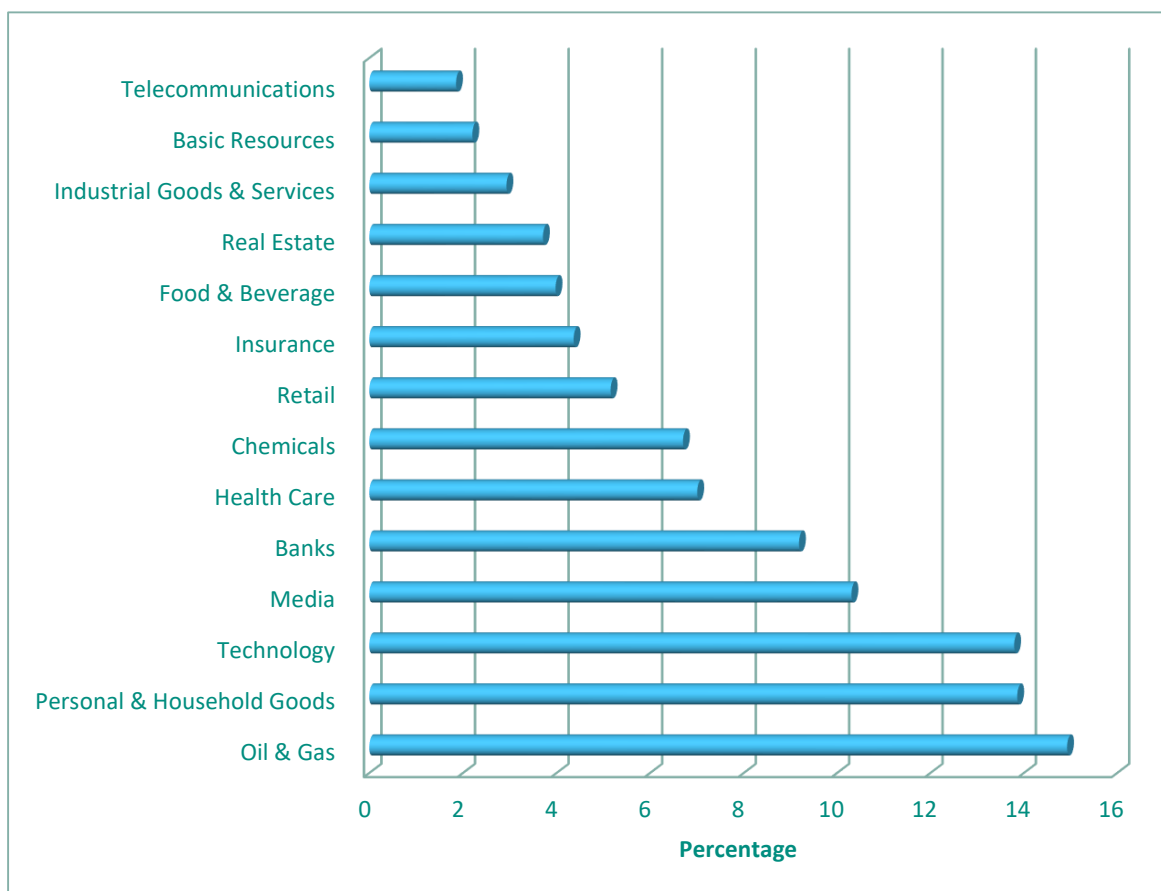
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## Index Facts

Categories	Facts
Weighting	Free float market capitalization subject to 15% weighting cap
Component Number	25
Review Frequency	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



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
ROYAL DUTCH SHELLA	RDSA	NL	Oil & Gas	14,93	81,29	100%
UNILEVER DR	UNA	NL	Personal & Household Goods	13,86	75,47	0.85
ASML HOLDING	ASML	NL	Technology	13,07	71,17	100%
ING GROEP N.V.	INGA	NL	Banks	7,71	41,97	100%
RELX	REN	NL	Media	7,19	39,16	100%
PHILIPS KON	PHIA	NL	Health Care	6,18	33,63	100%
AHOLD DEL	AD	NL	Retail	5,16	28,08	100%
HEINEKEN	HEIA	NL	Food & Beverage	3,98	21,68	0.4
UNIBAIL-RODAMCO-WE	URW	NL	Real Estate	3,71	20,21	100%
WOLTERS KLUWER	WKL	NL	Media	3,12	16,98	100%
DSM KON	DSM	NL	Chemicals	3,08	16,75	0.95
AKZO NOBEL	AKZA	NL	Chemicals	2,97	16,19	0.9
ARCELORMITTAL SA	MT	NL	Basic Resources	2,20	11,99	0.65
NN GROUP	NN	NL	Insurance	2,09	11,37	0.9
KPN KON	KPN	NL	Telecommunications	1,85	10,10	0.85
ABN AMRO Group	ABN	NL	Banks	1,48	8,05	0.85
AEGON	AGN	NL	Insurance	1,32	7,18	0.8
ASR NEDERLAND	ASRNL	NL	Insurance	0,96	5,23	100%
RANDSTAD NV	RAND	NL	Industrial Goods & Services	0,95	5,18	0.65
ADYEN	ADYEN	NL	Industrial Goods & Services	0,95	5,16	0.25
GALAPAGOS	GLPG	NL	Health Care	0,83	4,53	0.8
GEMALTO	GTO	NL	Technology	0,72	3,94	0.85
IMCD	IMCD	NL	Chemicals	0,66	3,57	100%
AALBERTSIndustr	AALB	NL	Industrial Goods & Services	0,53	2,90	0.85
VOPAK	VPK	NL	Industrial Goods & Services	0,50	2,73	0.5