

## Objective

The AEX® ESG Index is a free float market capitalisation weighted index that reflects the performance of the 25 companies with the best ESG risk rating from the AEX Index and AMX Index. It excludes companies involved in controversial activities, tobacco, controversial weapons, Oil Sands or assessed to be Non-Compliant with the UN Global Compact principles. The Environmental, Social and Governance risk rating is assessed by Sustainalytics. 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/indices-documents-bv-familv>.

## Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		814.45	QTD		14.91%	P/E Incl. Neg LTM	39.11
Free float		703.62	YTD		14.91%	P/E Incl. Neg FY1	32.11
			2023		19.61%	P/E excl. Neg LTM	39.51
			2022		-20.53%	P/E excl. Neg FY1	32.11
			2021		36.30%	Price/Book	13.69
						Price/Sales	11.50
						Price/Cash Flow	48.40
						Dividend Yield (%)	1.23
Components (full)		EUR Bil	Annualized		(%)		
Average		32.5	2 Year		12.12%		
Median		9.6	3 Years		10.20%		
Largest		359.7	5 Years		12.98%		
Smallest		1.1	Since Base Date 31-12-2009		9.77%		
Component Weights		(%)					
Largest		14.84					
Smallest		0.24					
Top ten		83.47					

## Performance of other versions

AEX ESG GR		AEX ESG NR	
QTD	15.03%	QTD	15.01%
YTD	15.03%	YTD	15.01%
2023	22.05%	2023	21.73%
2022	-19.04%	2022	-19.23%
2021	39.63%	2021	39.19%

## Index Facts

Categories	Facts
Weighting	Free Float market Capitalisation subject to weighting cap.
Component Number	25
Review of composition	Quarterly after the close of 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 ESG Index family was introduced on 12 May 2022
Isin code / Base Value / Base Date	AEX ESG Index (NLESG0000014), 335.33 as of 31 December 2009
	AEX ESG GR Index (NLESG0000030), 335.33 as of 31 December 2009
	AEX ESG NR Index (NLESG0000022), 335.33 as of 31 December 2009

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	14.84
RELX	REN	NL	Consumer Discretionary	14.71
ADYEN	ADYEN	NL	Industrials	11.99
PROSUS	PRX	NL	Technology	11.03
WOLTERS KLUWER	WKL	NL	Consumer Discretionary	9.36
ASM INTERNATIONAL	ASM	NL	Technology	6.89
UMG	UMG	NL	Consumer Discretionary	5.27
KPN KON	KPN	NL	Telecommunications	3.55
NN GROUP	NN	NL	Financials	3.01
BE SEMICONDUCTOR	BESI	NL	Technology	2.84
				<b>83.47</b>

## Portfolio Analysis

### Top Sectors Breakdown

