

Objective

The AEX® is a free float market capitalisation 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 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		1,316	QTD		12.07%	P/E Incl. Neg LTM	25.68
Free float		1,179	YTD		12.07%	P/E Incl. Neg FY1	25.56
			2023		14.20%	P/E excl. Neg LTM	27.53
			2022		-13.65%	P/E excl. Neg FY1	25.56
			2021		27.75%	Price/Book	9.75
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	6.69
Average		52.4	2 Year		10.34%	Price/Cash Flow	30.97
Median		26.4	3 Years		8.01%	Dividend Yield (%)	2.42
Largest		359.7	5 Years		9.94%		
Smallest		8.8	Since Base Date 03-01-1983		7.46%		
Component Weights		(%)					
Largest		15.16					
Smallest		0.60					
Top ten		78.04					

Performance of other versions

AEX® GR		AEX® NR	
QTD	12.44%	QTD	12.43%
YTD	12.44%	YTD	12.43%
2023	17.34%	2023	17.08%
2022	-11.42%	2022	-11.59%
2021	30.56%	2021	30.26%

Index Facts

Categories	Facts
Weighting	Based on free float adjusted market Capitalisation subject to weighting cap.
Component Number	25
Review of composition	Annual with quarterly fast entry or replacement. Effective after the third Friday of March (annual review), June, September and December.
Calculation and Distribution	Price index, Net return index and Gross return index versions are also available.
Date Introduced	AEX Index family was introduced on 03 January 1983
Isin code / Base Value / Base Date	AEX Index (NL0000000107), 45.38 as of 03 January 1983
	AEX GR Index (QS0011131990), 45.38 as of 03 January 1983
	AEX NR Index (QS0011211156), 45.38 as of 03 January 1983

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
SHELL PLC	SHELL	NL	Energy	15.16
ASML HOLDING	ASML	NL	Technology	14.85
UNILEVER	UNA	NL	Consumer Staples	13.79
RELX	REN	NL	Consumer Discretionary	8.51
ING GROEP N.V.	INGA	NL	Financials	5.70
ADYEN	ADYEN	NL	Industrials	5.20
PROSUS	PRX	NL	Technology	4.79
WOLTERS KLUWER	WKL	NL	Consumer Discretionary	4.06
DSM FIRMENICH AG	DSFIR	NL	Consumer Staples	2.99
ASM INTERNATIONAL	ASM	NL	Technology	2.99

78.04

Portfolio Analysis

Top Sectors Breakdown

