

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.

Statistics

March 31, 2017

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals		
Full		598.80	Last Quarter		6.91	P/E Incl. Neg LTM	26.45	
Free float / Capping		526.13	Year to Date		6.91	P/E Incl. Neg FY1	18.53	
% of AEX All-Share		77.92	2016		9.36	P/E excl. Neg LTM	26.90	
			2015		4.09	P/E excl. Neg FY1	18.82	
			2014		5.65	Price/Book	3.36	
						Price/Sales	2.72	
Components (full)		EUR Bil	Annualized		(%)	Price/Cash Flow	19.40	
Average		24.58	2 Year		2.73	Dividend Yield (%)	3.45	
Median		17.65	3 Years		8.61			
Largest		109.70	5 Years		9.81			
Smallest		3.28	Since Inception (03-01-83)		7.36			
						Risk		
Component Weights		(%)	Tracking error vs. (YTD)		(%)	Sharpe Ratio 1 Year	1.88	
Largest		15.09	AEX All-Share		-0.11	Volatility 30 Day	9.14	
Smallest		0.54						
Top ten		77.57						
Performance others								
AEX NR		(%)	AEX GR		(%)	AEX All-Share		(%)
Last Quarter		7.37	Last Quarter		7.42	Last Quarter		7.01
Year to Date		7.37	Year to Date		7.42	Year to Date		7.01
2016		13.10	2016		13.59	2016		7.27
2015		6.97	2015		7.36	2015		4.98
2014		8.26	2014		8.66	2014		6.60

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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

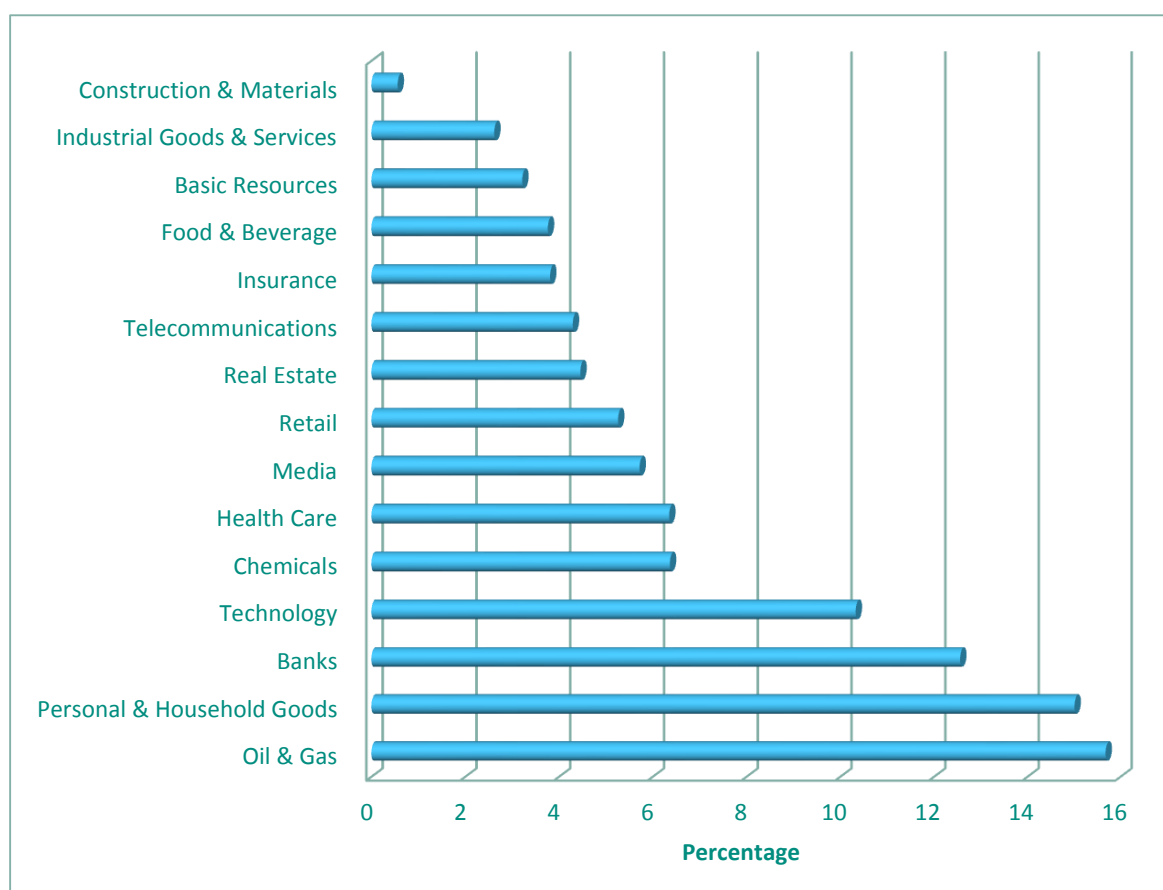
The AEX NR was introduced on 29 December 2010

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
AALBERTS INDUSTRI	AALB	NL	Industrial Goods & Services	0.71	3.48	0.9
ABN AMRO Group	ABN	NL	Banks	1.31	6.40	1
AEGON	AGN	NL	Insurance	1.72	8.41	0.85
AHOLD DEL	AD	NL	Retail	5.26	25.70	1
AKZO NOBEL	AKZA	NL	Chemicals	4.01	19.60	1
ALTICE	ATC	NL	Telecommunications	2.32	11.34	0.55
ARCELORMITTAL	MT	NL	Basic Resources	3.22	15.71	0.65
ASML HOLDING	ASML	NL	Technology	9.51	46.44	0.85
BOSKALIS WESTMIN	BOKA	NL	Construction & Materials	0.56	2.73	0.65
DSM KON	DSM	NL	Chemicals	2.35	11.50	1
GALAPAGOS	GLPG	NL	Health Care	0.62	3.02	0.8
GEMALTO	GTO	NL	Technology	0.82	4.03	0.85
HEINEKEN	HEIA	NL	Food & Beverage	3.76	18.39	0.4
ING GROEP N.V.	INGA	NL	Banks	11.25	54.96	1
KPN KON	KPN	NL	Telecommunications	1.97	9.64	0.8
NN GROUP	NN	NL	Insurance	2.09	10.21	1
PHILIPS KON	PHIA	NL	Health Care	5.73	28.01	1
RANDSTAD	RAND	NL	Industrial Goods & Services	1.32	6.44	0.65
RELX	REN	NL	Media	3.43	16.77	0.95
ROYAL DUTCH SHELLA	RDSA	NL	Oil & Gas	15.14	73.99	1
SBM OFFSHORE	SBMO	NL	Oil & Gas	0.54	2.63	0.8
UNIBAIL-RODAMCO	UL	NL	Real Estate	4.46	21.78	1
UNILEVER DR	UNA	NL	Personal & Household Goods	15.01	73.35	0.95
VOPAK	VPK	NL	Industrial Goods & Services	0.59	2.87	0.55
WOLTERS KLUWER	WKL	NL	Media	2.29	11.18	0.95