AMX® Index

Objective ⊚

The AMX® is a free float market capitalisation weighted index that reflects the performance of the 25 second most largest and actively traded shares listed on Euronext Amsterdam, and is the most widely used Midcap indicator of the Dutch stock market. The index serves as an underlying for structured products, funds, exchange traded funds 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 📊

June 28, 2024

Market Capitalization	EUR Bil
Full	78.77
Free float	46.33

Components (full)	EUR Bil
Average	3.2
Median	2.5
Largest	9.1
Smallest	0.4

Component Weights	(%)
Largest	9.67
Smallest	0.82
Top ten	63.37

Performance	(%)
QTD	-7.52%
YTD	-7.10%
2023	-0.39%
2022	-14.01%
2021	15.68%

Annualized	(%)
2 Year	-2.39%
3 Years	-6.17%
5 Years	1.57%
Since Base Date 03-01-1983	7.35%

Fundamentals	
P/E Incl. Neg LTM	7.41
P/E Incl. Neg FY1	12.67
P/E excl. Neg LTM	19.17
P/E excl. Neg FY1	14.49
Price/Book	3.49
Price/Sales	3.33
Price/Cash Flow	9.92
Dividend Yield (%)	1.76

Risk	
Sharpe Ratio 1 Year	-
Volatility 30 Day	0.16

Performance of other versions

AMX® NR	
QTD	-5.79%
YTD	-5.21%
2023	2.46%
2022	-11.04%
2021	18.18%

AMX® GR	
QTD	-5.43%
YTD	-4.81%
2023	3.01%
2022	-10.47%
2021	18.67%

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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	AMX Index family was introduced on 04 October 1995
Isin code / Base Value / Base Date	AMX- Index (NL0000249274), 45.38 as of 03 January 1983
	AMX NR Index (QS0011211164), 45.38 as of 03 January 1983
	AMX GR Index (QS0011204763), 45.38 as of 03 January 1983

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
WDP	WDP	BE	Real Estate	9.67
ARCADIS	ARCAD	NL	Industrials	9.32
AALBERTS NV	AALB	NL	Industrials	8.22
INPOST	INPST	NL	Industrials	6.27
SIGNIFY NV	LIGHT	NL	Industrials	5.86
VOPAK	VPK	NL	Industrials	5.31
JDE PEET'S	JDEP	NL	Consumer Staples	4.94
OCI	OCI	NL	Basic Materials	4.71
ALLFUNDS GROUP	ALLFG	NL	Financials	4.60
FUGRO	FUR	NL	Industrials	4.46
				63.37

Portfolio Analysis

Top Sectors Breakdown

Sector	Weight
Industrials	43.9%
Real Estate	15.7%
Financials	8.8%
Consumer Staples	7.1%
Basic Materials	7.0%
Health Care	5.0%
Consumer Discretionary	4.3%
Technology	4.3%
Energy	3.9%

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