

# AMX-INDEX<sup>®</sup>

## Objective

The AMX<sup>®</sup> is a free float market capitalization 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 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: <https://live.euronext.com/en/products-indices/index-rules>

## Statistics

September-2020

Market Capitalization	EUR Bil
Full	57,2
Free float	39,4
% of AEX All-Share	6,3%

Components (full)	EUR Bil
Average	2,30
Median	1,68
Largest	6,14
Smallest	0,30

Component Weights	(%)
Largest	10,28
Smallest	0,76
Top ten	67,0

## Performance others

AMX NR	(%)
Q3 2020	7,76%
YTD	-9,83%
2019	41,94%
2018	-19,33%
2017	24,18%

Performance	(%)
Q3 2020	7,27%
YTD	-11,50%
2019	38,46%
2018	-21,23%
2017	21,46%

Annualized	(%)
2 Year	1,20%
3 Years	-0,82%
5 Years	5,36%
Since Base Date 03-Jan-1983	7,92%

Performance vs. (YTD)	(%)
AEX All-Share Index	-2,47%

Fundamentals	
P/E Incl. Neg LTM	13,80
P/E Incl. Neg FY1	21,57
P/E excl. Neg LTM	20,17
P/E excl. Neg FY1	30,82
Price/Book	4,07
Price/Sales	4,02
Price/Cash Flow	6,09
Dividend Yield (%)	2,24%

Risk	
Sharpe Ratio 1 Year	0,12
Volatility 30 Day	16,34

AMX GR	(%)
Q3 2020	7,85%
YTD	-9,48%
2019	42,61%
2018	-18,96%
2017	24,71%

AEX All-Share Index	(%)
Q3 2020	-1,75%
YTD	-9,03%
2019	20,34%
2018	-11,64%
2017	11,69%

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## Index Facts

### Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

### 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

Price, Net Return and Gross Return in EUR; Every 15 seconds during Euronext regulated trading hours

AMX-Index (NL0000249274) 45.38 as of 3 January 1983

AMX NR (QS0011211164) 45.38 as of 3 January 1983

AMX GR 45.38 (QS0011204763) as of 3 January 1983

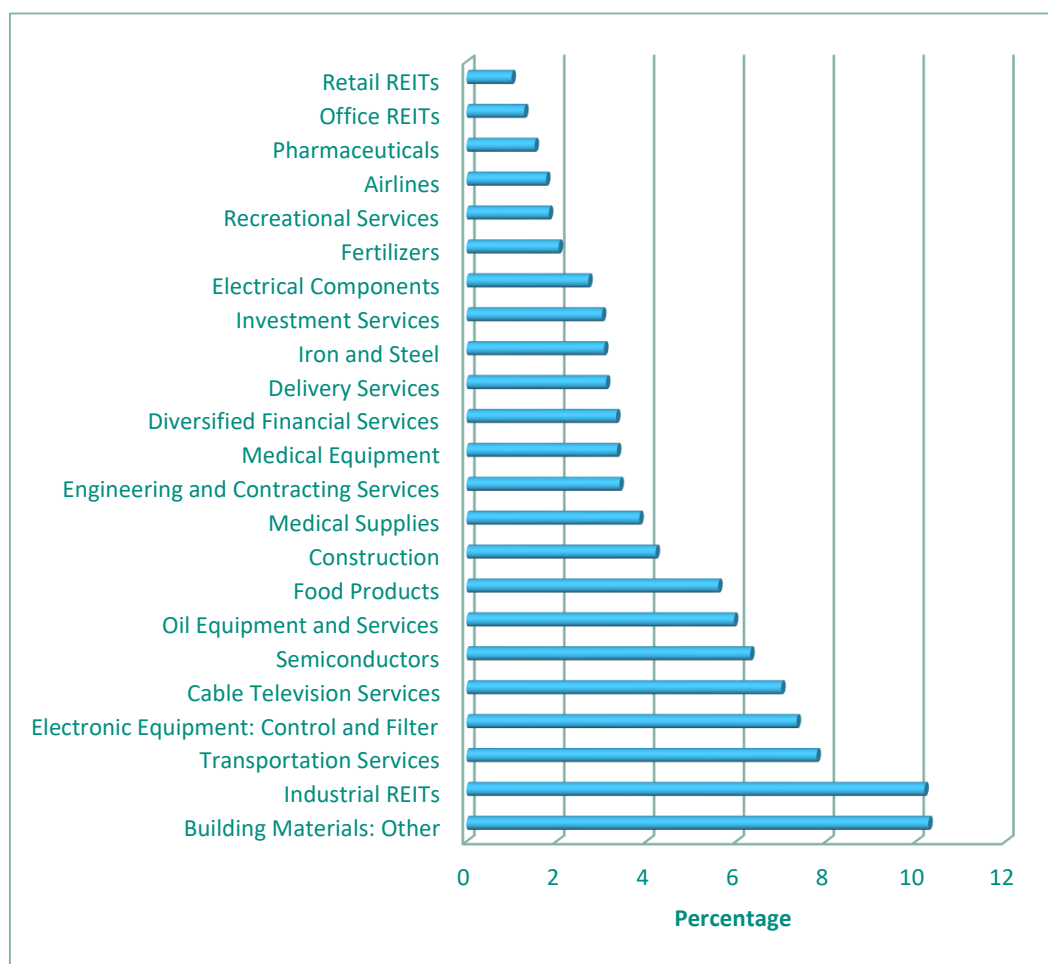
The AMX was introduced on 4 October 1995

The AMX NR was introduced on 29 December 2010

The AMX GR was introduced on 4 October 1995

N.A

## Sector Allocation



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
SIGNIFY NV	LIGHT	NL	Building Materials: Other	10,28	4,05	100%
WDP	WDP	BE	Industrial REITs	10,19	4,02	75%
VOPAK	VPK	NL	Transportation Services	7,79	3,07	50%
AALBERTS NV	AALB	NL	Electronic Equipment: Control and Filter	7,35	2,90	85%
ALTICE EUROPE N.V.	ATC	NL	Cable Television Services	7,01	2,76	65%
BE SEMICONDUCTOR	BESI	NL	Semiconductors	6,32	2,49	85%
CORBION	CRBN	NL	Food Products	5,60	2,21	95%
SBM OFFSHORE	SBMO	NL	Oil Equipment and Services	5,16	2,04	75%
GRANDVISION	GVNV	NL	Medical Supplies	3,85	1,52	25%
BOSKALIS WESTMIN	BOKA	NL	Construction	3,45	1,36	60%
ARCADIS	ARCAD	NL	Engineering and Contracting Services	3,41	1,34	80%
FAGRON	FAGR	BE	Medical Equipment	3,35	1,32	85%
INTERTRUST	INTER	NL	Diversified Financial Services	3,33	1,31	100%
POSTNL	PNL	NL	Delivery Services	3,10	1,22	95%
APERAM	APAM	NL	Iron and Steel	3,06	1,21	60%
FLOW TRADERS	FLOW	NL	Investment Services	3,02	1,19	75%
TKH GROUP	TWEKA	NL	Electrical Components	2,71	1,07	80%
OCI	OCI	NL	Fertilizers	2,05	0,81	35%
BASIC-FIT	BFIT	NL	Recreational Services	1,83	0,72	65%
AIR FRANCE -KLM	AF	FR	Airlines	1,77	0,70	55%
PHARMING GROUP	PHARM	NL	Pharmaceuticals	1,52	0,60	100%
NSI N.V.	NSI	NL	Office REITs	1,28	0,51	90%
EUROCOMMERCIAL	ECMPA	NL	Retail REITs	1,00	0,40	80%
FUGRO	FUR	NL	Oil Equipment and Services	0,79	0,31	100%
BAM GROEP KON	BAMNB	NL	Construction	0,76	0,30	100%