

# Euronext<sup>®</sup> BeNeLux Low Risk 20

## Objective

The Euronext<sup>®</sup> BeNeLux Low Risk 20 is composed of the top 20 lowest 90 day volatility from the AEX, BEL 20 and companies admitted to listing in Luxembourg. The weights of the constituents is based on - 1/(90d volatility) - and reset at the quarterly rebalances. The index serves as an underlying for structured products, funds and exchange traded funds.

## 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/index-rules>.

## Statistics

September-2020

Market Capitalization	EUR Bil
Full	not mkt cap weighted
Free float	

Components (full)	EUR Bil
Average	25,20
Median	14,55
Largest	133,96
Smallest	2,01

Component Weights	(%)
Largest	6,68
Smallest	3,51
Top ten	57,1

Performance	(%)
Q3 2020	2,13%
YTD	0,73%
2019	10,89%
2018	-14,64%
2017	13,89%

Annualized	(%)
2 Year	0,87%
3 Years	-0,92%
5 Years	3,50%
Since Base Date 31-Dec-2004	4,84%

Fundamentals	
P/E Incl. Neg LTM	24,94
P/E Incl. Neg FY1	22,67
P/E excl. Neg LTM	24,94
P/E excl. Neg FY1	22,67
Price/Book	4,18
Price/Sales	14,54
Price/Cash Flow	11,86
Dividend Yield (%)	2,57%

Risk	
Sharpe Ratio 1 Year	not calc.
Volatility 30 Day	17,64

## Performance others

Euronext BeNeLux Low Risk 20 NR	(%)
Q3 2020	2,54%
YTD	2,55%
2019	14,00%
2018	-12,15%
2017	16,72%

Euronext BeNeLux Low Risk 20 GR	(%)
Q3 2020	2,61%
YTD	2,99%
2019	14,79%
2018	-11,42%
2017	17,49%

Euronext BeNeLux Low Risk 20 D 4 5%	(%)
Q3 2020	1,38%
YTD	-0,86%
2019	8,98%
2018	-16,04%
2017	11,60%

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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

1/(90d volatility) normalized.

20

Quarterly reviews effective after the fourth Fridays of March, June, September, and December

Price, Gross, Net and Decrement 4.5% in EUR; Every 15 seconds during Euronext regulated trading hours

Euronext<sup>®</sup> BeNeLux Low Risk 20 (NL0012294235) 1,000 as of 31 December 2004

Euronext<sup>®</sup> BeNeLux Low Risk 20 NR (NL0012294243) 1,000 as of 31 December 2004

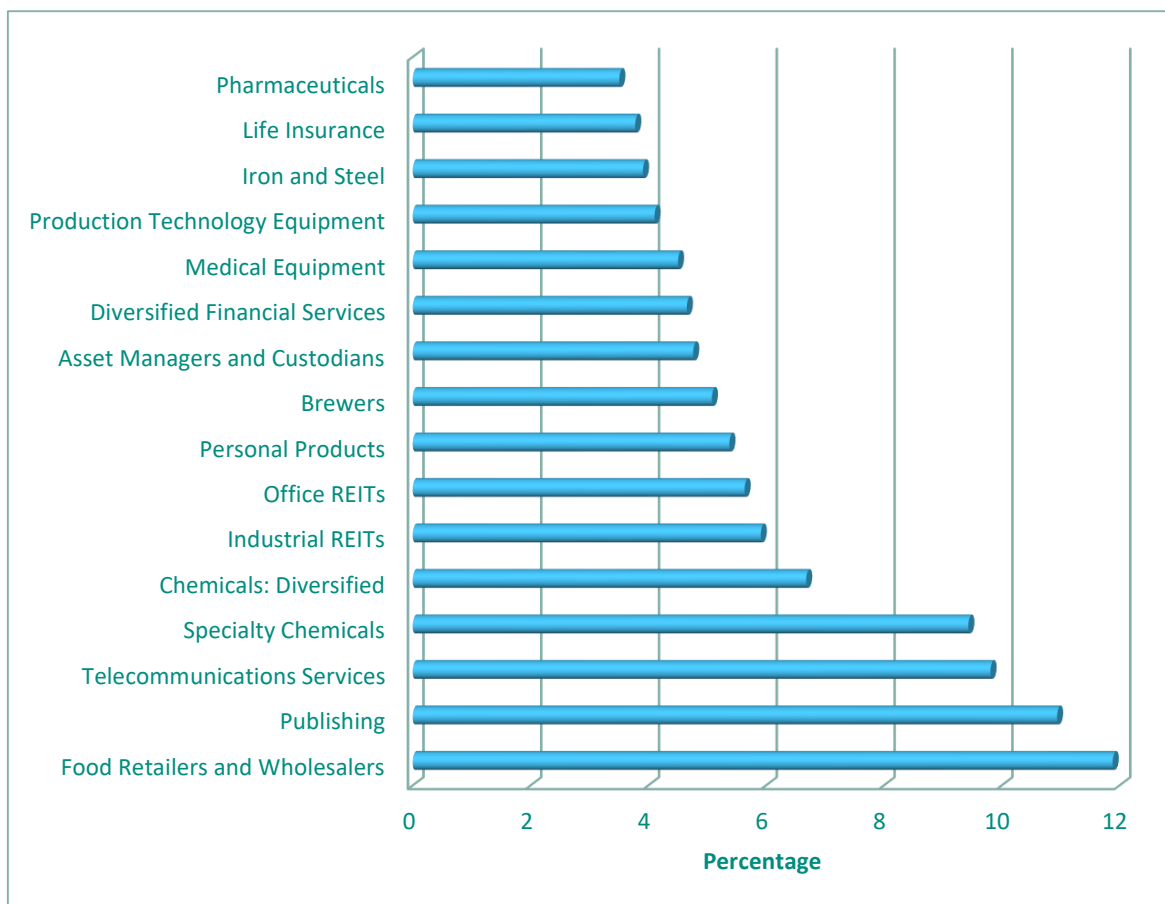
Euronext<sup>®</sup> BeNeLux Low Risk 20 GR (NL0012294250) 1,000 as of 31 December 2004

Euronext<sup>®</sup> BeNeLux Low Risk 20 Decrement 4.5% (NL0012294268) 1,000 on 31/12/04

The indices were introduced on 26 Apr 2017

N.A.

## Sector Allocation



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
DSM KON	DSM	NL	Chemicals: Diversified	6,68
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	6,28
WOLTERS KLUWER	WKL	NL	Publishing	5,93
WDP	WDP	BE	Industrial REITs	5,91
COFINIMMO	COFB	BE	Office REITs	5,64
COLRUYT	COLR	BE	Food Retailers and Wholesalers	5,60
KPN KON	KPN	NL	Telecommunications Services	5,49
UNILEVER	UNA	NL	Personal Products	5,38
AKZO NOBEL	AKZA	NL	Specialty Chemicals	5,11
HEINEKEN	HEIA	NL	Brewers	5,08
RELX	REL	NL	Publishing	5,01
SOFINA	SOF	BE	Asset Managers and Custodians	4,76
GBL	GBLB	BE	Diversified Financial Services	4,66
PHILIPS KON	PHIA	NL	Medical Equipment	4,51
IMCD	IMCD	NL	Specialty Chemicals	4,33
PROXIMUS	PROX	BE	Telecommunications Services	4,32
ASML HOLDING	ASML	NL	Production Technology Equipment	4,11
APERAM	APAM	NL	Iron and Steel	3,91
NN GROUP	NN	NL	Life Insurance	3,78
UCB	UCB	BE	Pharmaceuticals	3,51