

# 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

Dec-20

Market Capitalization		EUR Bil	Performance	(%)	Fundamentals	
Full	not mkt cap		Q4 2020	4,64%	P/E Incl. Neg LTM	25,23
Free float	weighted		YTD	5,41%	P/E Incl. Neg FY1	23,13
			2019	10,89%	P/E excl. Neg LTM	25,23
			2018	-14,64%	P/E excl. Neg FY1	23,13
			2017	13,89%	Price/Book	4,05
					Price/Sales	4,49
					Price/Cash Flow	12,02
					Dividend Yield (%)	2,60%
Components (full)		EUR Bil	Annualized	(%)	Risk	
Average		29,94	2 Year	8,12%	Sharpe Ratio 1 Year	not calc.
Median		14,87	3 Years	-0,07%	Volatility 30 Day	9,93
Largest		166,77	5 Years	2,14%		
Smallest		3,25	Since Base Date 31-Dec-2004	5,27%		
Component Weights		(%)				
Largest		7,09				
Smallest		3,7				
Top ten		57,38				

## Performance others

Euronext BeNeLux Low Risk 20 NR	(%)	Euronext BeNeLux Low Risk 20 GR	(%)	Euronext BeNeLux Low Risk 20 D 4 5%	(%)
Q4 2020	4,98%	Q4 2020	5,08%	Q4 2020	3,79%
YTD	7,65%	YTD	8,22%	YTD	2,90%
2019	14,00%	2019	14,79%	2019	8,98%
2018	-12,15%	2018	-11,42%	2018	-16,04%
2017	16,72%	2017	17,49%	2017	11,60%

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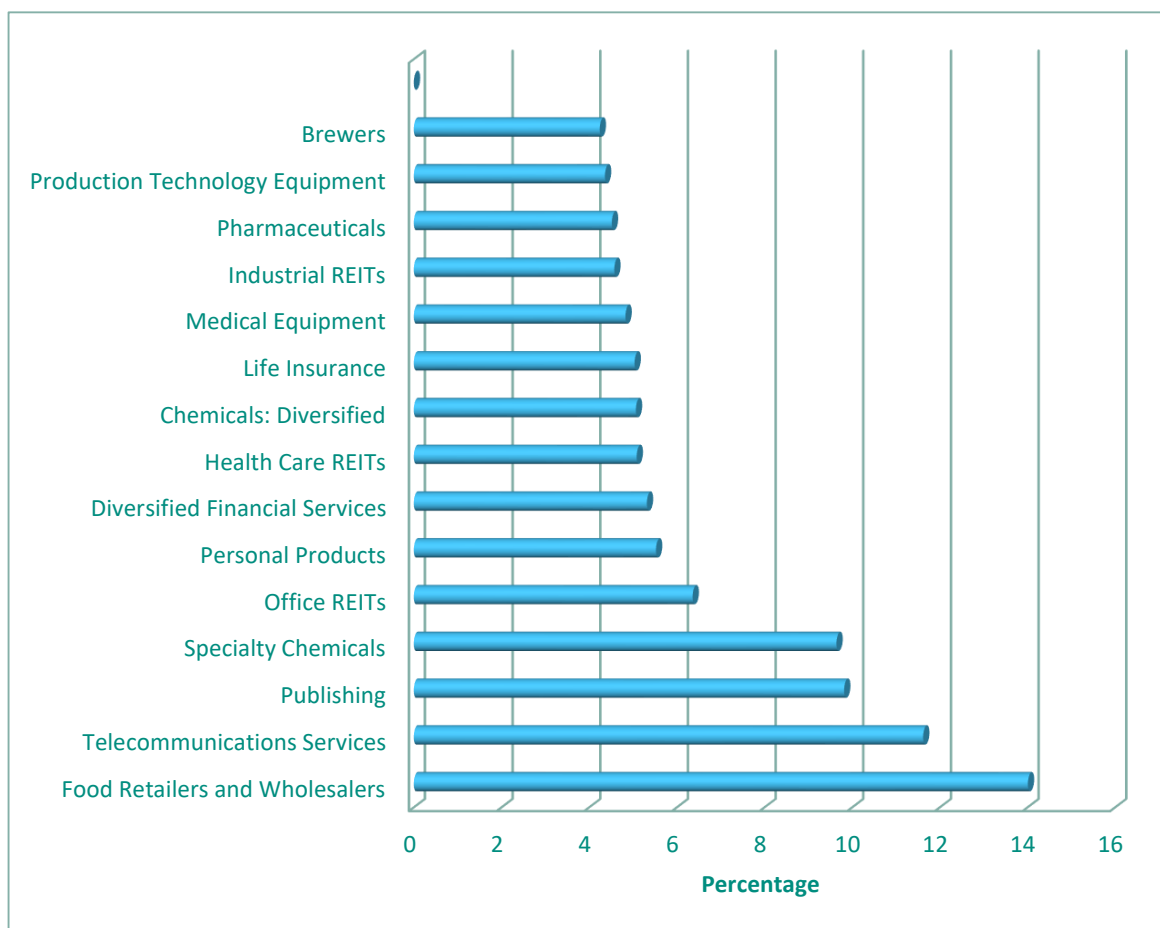
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## Index Facts

Categories	Facts
Weighting	1/(90d volatility) normalized.
Component Number	20
Review Frequency	Quarterly reviews effective after the fourth Fridays of March, June, September, and December
Calculation and Distribution	Price, Gross, Net and Decrement 4.5% in EUR; Every 15 seconds during Euronext regulated trading hours
Isin code / Base Value / Base Date	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
Date Introduced	The indices were introduced on 26 Apr 2017
Settlement Procedure	N.A.

## Sector Allocation



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## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
COLRUYT	COLR	BE	Food Retailers and Wholesalers	7,09
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	6,92
COFINIMMO	COFB	BE	Office REITs	6,36
WOLTERS KLUWER	WKL	NL	Publishing	5,75
UNILEVER	UNA	NL	Personal Products	5,53
GBL	GBLB	BE	Diversified Financial Services	5,32
AKZO NOBEL	AKZA	NL	Specialty Chemicals	5,23
AEDIFICA	AED	BE	Health Care REITs	5,08
DSM KON	DSM	NL	Chemicals: Diversified	5,07
NN GROUP	NN	NL	Life Insurance	5,04
PHILIPS KON	PHIA	NL	Medical Equipment	4,83
WDP	WDP	BE	Industrial REITs	4,57
UCB	UCB	BE	Pharmaceuticals	4,52
IMCD	IMCD	NL	Specialty Chemicals	4,41
ASML HOLDING	ASML	NL	Production Technology Equipment	4,36
HEINEKEN	HEIA	NL	Brewers	4,24
RELX	REL	NL	Publishing	4,07
TELENET GROUP	TNET	BE	Telecommunications Services	3,99
KPN KON	KPN	NL	Telecommunications Services	3,94
PROXIMUS	PROX	BE	Telecommunications Services	3,69