

Euronext[®] BeNeLux Low Risk 20

Objective

The Euronext[®] 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 $-1/(90d \text{ volatility})$ - 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

Jun-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		not mkt cap	Q2 2021		3.47%	P/E Incl. Neg LTM	-
Free float		weighted	YTD		10.01%	P/E Incl. Neg FY1	23.19
			2020		5.41%	P/E excl. Neg LTM	24.74
			2019		10.89%	P/E excl. Neg FY1	23.19
			2018		-14.64%	Price/Book	6.07
						Price/Sales	6.83
						Price/Cash Flow	13.40
						Dividend Yield (%)	2.41%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		23.5	2 Year		9.16%	Sharpe Ratio 1 Year	not calc.
Median		12.6	3 Years		5.14%	Volatility 30 Day	6.24
Largest		128.7	5 Years		4.90%		
Smallest		3.86	Since Base Date 31-Dec-2004		5.51%		
Component Weights		(%)					
Largest		27.52					
Smallest		0.74					
Top ten		55.86					

Performance others

Euronext BeNeLux Low Risk 20		EUR Bil	Euronext BeNeLux Low Risk 20		(%)	Euronext BeNeLux Low Risk 20	
NR	(%)	GR	GR	(%)	D 4 5%	(%)	
Q2 2021	5.13%	Q2 2021	5.63%	Q2 2021	3.96%		
YTD	11.84%	YTD	12.36%	YTD	9.37%		
2020	7.65%	2020	8.22%	2020	2.90%		
2019	14.00%	2019	14.79%	2019	8.98%		
2018	-12.15%	2018	-11.42%	2018	-16.04%		

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Index Facts

Categories

Weighting
Component Number
Review Frequency

Facts

1/(90d volatility) normalized.
20
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[®] BeNeLux Low Risk 20 (NL0012294235) 1,000 as of 31 December 2004
 Euronext[®] BeNeLux Low Risk 20 NR (NL0012294243) 1,000 as of 31 December 2004
 Euronext[®] BeNeLux Low Risk 20 GR (NL0012294250) 1,000 as of 31 December 2004
 Euronext[®] BeNeLux Low Risk 20 Decr.4.5% (NL0012294268) 1,000 on 31 December 2004

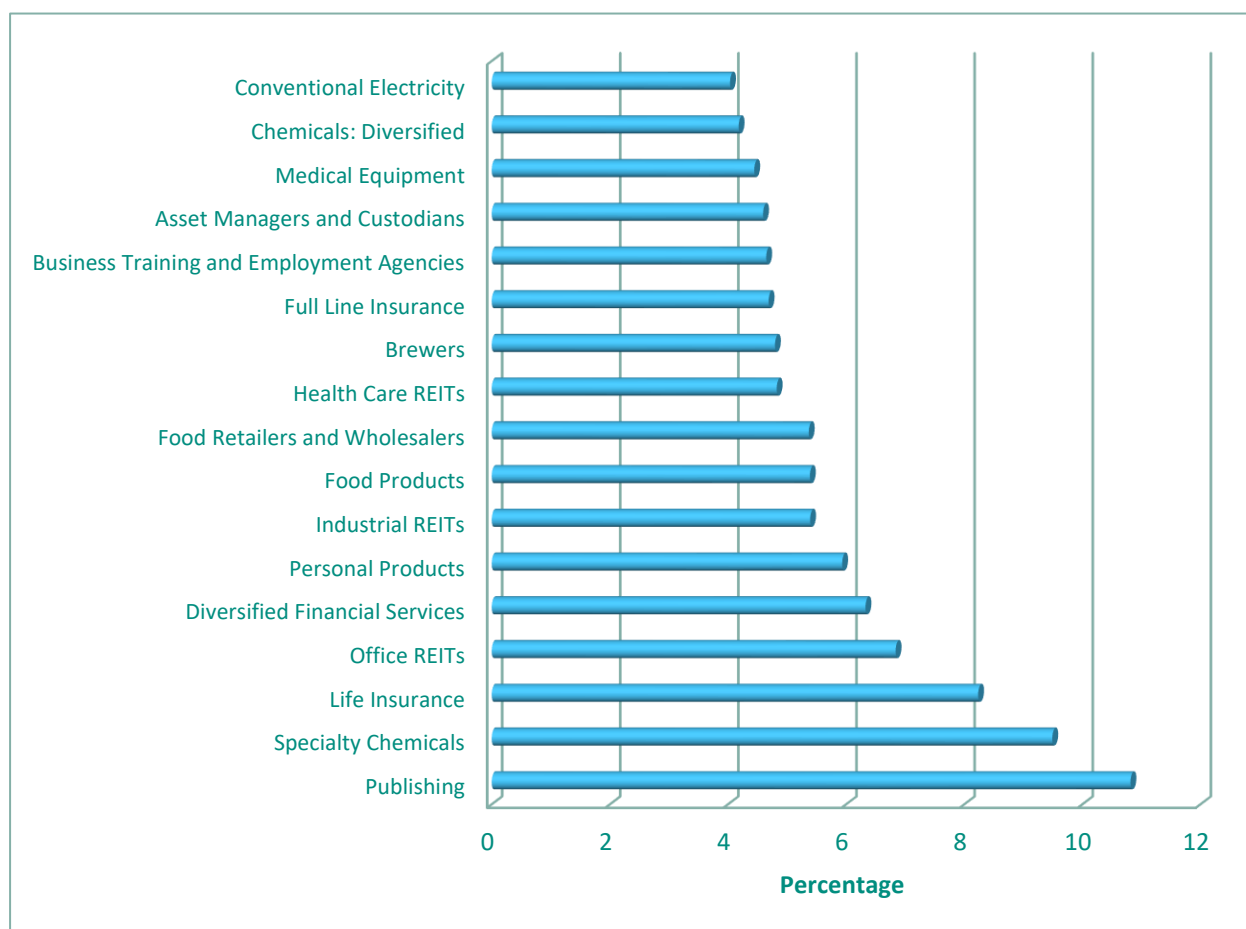
Date Introduced

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 (%)
WOLTERS KLUWER	WKL	NL	Publishing	5.31
WDP	WDP	BE	Industrial REITs	5.39
UNILEVER	UNA	NL	Personal Products	5.93
SOLVAY	SOLB	BE	Chemicals: Diversified	4.18
SOFINA	SOF	BE	Asset Managers and Custodians	4.59
RELX	REN	NL	Publishing	5.50
RANDSTAD NV	RAND	NL	Business Training and Employment Ager	4.65
PHILIPS KON	PHIA	NL	Medical Equipment	4.45
NN GROUP	NN	NL	Life Insurance	4.17
IMCD	IMCD	NL	Specialty Chemicals	4.97
HEINEKEN	HEIA	NL	Brewers	4.80
GBL	GBLB	BE	Diversified Financial Services	6.33
ELIA GROUP	ELI	BE	Conventional Electricity	4.03
DSM KON	DSM	NL	Food Products	5.39
COFINIMMO	COFB	BE	Office REITs	6.84
ASR NEDERLAND	ASRNL	NL	Full Line Insurance	4.69
AEDIFICA	AED	BE	Health Care REITs	4.83
AKZO NOBEL	AKZA	NL	Specialty Chemicals	4.52
AGEAS	AGS	BE	Life Insurance	4.07
AHOLD DEL	AD	NL	Food Retailers and Wholesalers	5.37