

Euronext® BeNeLux Low Risk 20 Index

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

March 31, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	517.50	Q1 2022	-6.02%	P/E Incl. Neg LTM	19.89
		YTD	-6.02%	P/E Incl. Neg FY1	20.84
		2021	20.49%	P/E excl. Neg LTM	19.89
		2020	5.41%	P/E excl. Neg FY1	20.84
		2019	10.89%	Price/Book	3.44
				Price/Sales	9.31
				Price/Cash Flow	10.37
				Dividend Yield (%)	2.63
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	25.7	2 Year	22.46%	Sharpe Ratio 1 Year	-
Median	13.6	3 Years	6.76%	Volatility 30 Day	25.94
Largest	104.8	5 Years	3.59%		
Smallest	4.1	Since Base Date 31-12-2004	5.44%		
Component Weights	(%)				
Largest	7.17				
Smallest	3.60				
Top ten	56.44				

Performance of other versions

Euronext® BeNeLux Low Risk 20 NR	Euronext® BeNeLux Low Risk 20 GR	Euronext® BeNeLux Low Risk 20 Decrement 4.5%
Q1 2022	Q1 2022	Q1 2022
-5.79%	-5.75%	-6.83%
YTD	YTD	YTD
-5.79%	-5.75%	-6.83%
2021	2021	2021
23.30%	24.03%	17.88%
2020	2020	2020
7.65%	8.22%	2.90%
2019	2019	2019
14.00%	14.79%	8.98%

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Index Facts

Categories	Facts
Weighting	1/(90d volatility) normalized.
Component Number	20
Review of composition	Quarterly
Calculation and Distribution	Price, Gross, Net and Decrement 4.5%
Date Introduced	Euronext BeNeLux Low Risk 20 Index family was introduced on 26 April 2017
Isin code / Base Value / Base Date	Euronext BeNeLux Low Risk 20 Index (NL0012294235), 1000 as of 31 December 2004 Euronext BeNeLux Low Risk 20 NR Index (NL0012294243), 1000 as of 31 December 2004 Euronext BeNeLux Low Risk 20 GR Index (NL0012294250), 1000 as of 31 December 2004 Euronext BeNeLux Low Risk 20 D 4.5% Index (NL0012294268), 1000 as of 31 December 2004

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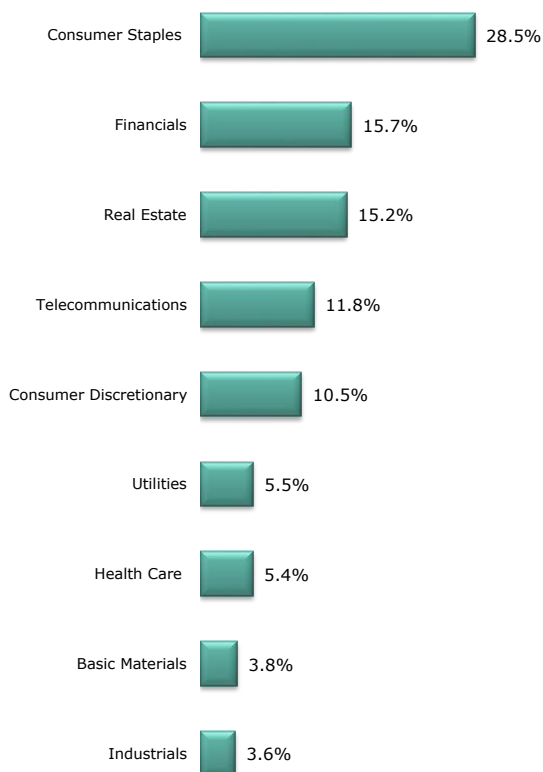
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
KPN KON	KPN	NL	Telecommunications	7.17
ACKERMANS V.HAAREN	ACKB	BE	Financials	5.77
GBL	GBLB	BE	Financials	5.72
RELX	REN	NL	Consumer Discretionary	5.52
AHOLD DEL	AD	NL	Consumer Staples	5.49
ELIA GROUP	ELI	BE	Utilities	5.48
WDP	WDP	BE	Real Estate	5.45
UCB	UCB	BE	Health Care	5.44
COLRUYT	COLR	BE	Consumer Staples	5.43
WOLTERS KLUWER	WKL	NL	Consumer Discretionary	4.97
				56.44

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

