

Factsheet

TSIC Dutch15-Index

➤ Index provider	The Smart Index Company (TSIC)
➤ Index name (long)	The Smart Index Company Dutch15-Index
➤ Index names (short)	TSIC Dutch15-Index@/Dutch15-Index/Dutch15/D15
➤ Index type	Price index
➤ Index governance	The TSIC Advisory Committee acts as Advisor of TSIC
➤ Eligible stocks	<p>The Smart Index Company Dutch15-Index is made up of Dutch stocks/companies:</p> <p>I: Largest market cap of stocks/companies traded on the Dutch stock market II: stocks traded at least two years preceding the start/launch of the index and/or annual index review date a III: stocks with a free float percentage of at least 25% IV: exclude ‘non-local’ stocks <i>(for the full admission criteria details: see TSIC’s Family rulebook)</i></p>
➤ Index-linked products	TSIC indices are structured in such a way that they are suitable to serve as the underlying value for trading ETF’s, futures, options and structured products
➤ Number of constituents	15
➤ Weighting, equal, at start/launch	Per stock/company: 6,67%
➤ Base weighting	Weighting at the start/launch
➤ Rebalancing, minimum and maximum capping	Floor at 4,67%, and cap at 8,67%, per stock, per annual review
➤ Maximum cap per stock between review dates	10%

➤ New entries	Against base weighting percentages
➤ Review of composition	Annual, effective after market close third Friday of March
➤ Adjustment, rebalancing to floor % and max. cap %	Annual, effective after market close third Friday of March
➤ Corporate actions events	See TSIC's Family rulebook
➤ Administer Index composition/calculation agent/corporate actions	TSIC/Markit
➤ Index base level	(€) 10,000
➤ Base currency	Euro
➤ Start/Launch date	April 3, 2014
➤ Exchange data	Cboe Europe Ltd.
➤ Delivery index to datavendors/websites	Bloomberg, Factset, VWD, iex.nl & one.iex.nl
➤ Index distributor	VWD Group
➤ ISIN	NL0010733390
➤ Bloomberg	TSICD15
➤ FactSet	NLEQ5844671
➤ VWD/Market Manager	10400.TSIC
➤ Calculation frequency	Per second
➤ Index delay	15 minutes
➤ TSIC website	www.thesmartindexcompany.com

Factsheet update: March 21, 2020

www.thesmartindexcompany.com

Note: The factsheet is a 'quick reference' document and is to be used for general information purposes only. Consult for more specific and legally binding information The Smart Index Company (TSIC) Family Index Rulebook.

TSIC Dutch15-Index constituents, weighting 2014 thru 2020.

TSIC Dutch15-Index constituents, weighting, at the start/launch April 3, 2014

No.	Stocks/companies:	Base weighting at start/launch:	Country:	Sector:
1	Aegon	6,67%	NL	Insurance
2	Ahold	6,67%	NL	Retail
3	Akzo Nobel	6,67%	NL	Chemicals
4	ASML	6,67%	NL	Technology
5	DSM	6,67%	NL	Chemicals
6	Heineken	6,67%	NL	Food & Beverage
7	ING	6,67%	NL	Bank
8	KPN	6,67%	NL	Telecommunication
9	Philips	6,67%	NL	Industrial Goods & Services
10	Randstad	6,67%	NL	Services
11	RELX	6,67%	NL	Media
12	Royal Dutch Shell A	6,67%	NL	Oil & Gas
13	Unilever	6,67%	NL	Food & Beverage
14	Vopak	6,67%	NL	Misc. Transportation
15	Wolters Kluwer	<u>6,67%</u>	NL	Printing & Publishing
		100,00%		

TSIC Dutch15-Index constituents, weighting, effective March 23, 2015

See Notice 2015 - 01: no stock(s) weighting or constituents reset on annual review

No.	Stocks/companies:	Weighting:	Country:	Sector:
1	Aegon	5,57%	NL	Insurance
2	Ahold	6,55%	NL	Retail
3	Akzo Nobel	6,30%	NL	Chemicals
4	ASML	7,63%	NL	Technology
5	DSM	5,34%	NL	Chemicals
6	Heineken	7,49%	NL	Food & Beverage
7	ING	6,62%	NL	Bank
8	KPN	6,47%	NL	Telecommunication
9	Philips	5,63%	NL	Industrial Goods & Services
10	Randstad	6,66%	NL	Services
11	RELX	7,96%	NL	Media
12	Royal Dutch Shell A	6,67%	NL	Oil & Gas
13	Unilever	7,05%	NL	Food & Beverage
14	Vopak	6,89%	NL	Misc. Transportation
15	Wolters Kluwer	<u>7,75%</u>	NL	Printing & Publishing
		100,00%		

TSIC Dutch15-Index constituents, weighting, effective March 21, 2016

See notice 2016 – 05: stocks* weighting reset, no constituents reset on annual review

No.	Stocks/companies:	Weighting	Country:	Sector:
1	Aegon	4,67%	NL	Insurance
2	Ahold	7,84%	NL	Retail
3	Akzo Nobel	5,52%	NL	Chemicals
4	ASML	7,28%	NL	Technology
5	DSM	5,32%	NL	Chemicals
6	Heineken	8,67%	NL	Food & Beverage
7	ING	5,98%	NL	Bank
8	KPN	7,83%	NL	Telecommunication
9	Philips	5,42%	NL	Industrial Goods & Services
10	Randstad	6,03%	NL	Services
11	RELX	8,36%	NL	Media
12	Royal Dutch Shell A	4,67%	NL	Oil & Gas
13	Unilever	7,48%	NL	Food & Beverage
14	Vopak	6,28%	NL	Misc. Transportation
15	Wolters Kluwer	<u>8,67%</u>	NL	Printing & Publishing
		100,00%		

*) weighting reset stock number: 1, 6, 12 & 15

TSIC Dutch15-Index constituents, weighting, effective March 20, 2017

See notice 2017 – 09: stocks* weighting reset, constituents reset

No.	Stocks/companies:	Weighting	Country:	Sector:
1	Aegon	4,67%	NL	Insurance
2	Ahold	6,92%	NL	Retail
3	Akzo Nobel	6,35%	NL	Chemicals
4	ASML	8,67%	NL	Technology
5	DSM	6,09%	NL	Chemicals
6	Heineken	7,71%	NL	Food & Beverage
7	ING	6,66%	NL	Bank
8	KPN	5,38%	NL	Telecommunication
9	NN Group	6,67%	NL	Insurance
10	Philips	5,63%	NL	Industrial Goods & Services
11	Randstad	6,31%	NL	Services
12	RELX	8,12%	NL	Media
13	Royal Dutch Shell A	4,67%	NL	Oil & Gas
14	Unilever	7,71%	NL	Food & Beverage
15	Wolters Kluwer	<u>8,44%</u>	NL	Printing & Publishing
		100,00%		

*) weighting reset stock number: 1, 4 & 13

TSIC Dutch15-Index constituents, weighting, effective March 19, 2018

See notice 2018 – 14: stocks* weighting reset, constituents reset

No.	Stocks/companies:	Weighting	Country:	Sector:
1	ABN AMRO	6,67%	NL	Bank
2	Aegon	4,67%	NL	Insurance
3	Ahold	6,07%	NL	Retail
4	Akzo Nobel	6,40%	NL	Chemicals
5	ASML	8,67%	NL	Technology
6	DSM	7,34%	NL	Chemicals
7	Heineken	7,96%	NL	Food & Beverage
8	ING	6,31%	NL	Bank
9	KPN	4,67%	NL	Telecommunication
10	NN Group	7,35%	NL	Insurance
11	Philips	6,02%	NL	Industrial Goods & Services
12	RELX	7,65%	NL	Media
13	Royal Dutch Shell A	4,67%	NL	Oil & Gas
14	Unilever	6,82%	NL	Food & Beverage
15	Wolters Kluwer	<u>8,67%</u>	NL	Printing & Publishing
		100,00%		

*) weighting reset stock number: 2,5,9,13 & 15 New: ABNAMRO @ 6,67%

TSIC Dutch15-Index constituents, weighting, effective March 18, 2019

See notice 2019 – 17 : stocks* weighting reset, constituents reset

No.	Stocks/companies:	Weighting	Country:	Sector:
1	ABN AMRO	5,41%	NL	Bank
2	Aegon	4,67%	NL	Insurance
3	Ahold	7,00%	NL	Retail
4	Akzo Nobel	6,14%	NL	Chemicals
5	ASML	7,88%	NL	Technology
6	DSM	8,61%	NL	Chemicals
7	Heineken	7,88%	NL	Food & Beverage
8	ING	4,67%	NL	Bank
9	KPN	4,83%	NL	Telecommunication
10	NN Group	7,47%	NL	Insurance
11	Philips	6,32%	NL	Industrial Goods & Services
12	RELX	8,43%	NL	Media
13	Royal Dutch Shell A	4,85%	NL	Oil & Gas
14	Unilever	7,17%	NL	Food & Beverage
15	Wolters Kluwer	<u>8,67%</u>	NL	Printing & Publishing
		100,00%		

*) weighting reset stock number: 2 & 15

TSIC Dutch15-Index constituents, weighting, effective March 23, 2020

See notice 2020 - 21 : weighting & constituents reset

No.	Stocks/companies:	Weighting	Country:	Sector:
1	Adyen	6,68%	NL	Payment Solutions
2	Ahold	6,92%	NL	Retail
3	Akzo Nobel	4,67%	NL	Chemicals
4	ASML	8,67%	NL	Technology
5	DSM	8,67%	NL	Chemicals
6	Galapagos	6,68%	BE	Biotechnology
7	Heineken	7,05%	NL	Food & Beverage
8	ING	4,67%	NL	Bank
9	Just Eat Takeaway	6,68%	NL	Online Food Delivery
10	NN Group	4,83%	NL	Life Insurance
11	Philips	6,20%	NL	Industrial Goods & Services
12	RELX	7,89%	NL	Media
13	Royal Dutch Shell A	4,67%	NL	Oil & Gas
14	Unilever	7,08%	NL	Food & Beverage
15	Wolters Kluwer	<u>8,67%</u>	NL	Printing & Publishing
		100,00%		