

Factsheet

TSIC Euro30-Index

➤ Index provider	The Smart Index Company (TSIC)
➤ Index name (long)	The Smart Index Company Euro30-Index
➤ Index name (short)	TSIC Euro30-Index®/Euro30-Index/Euro30/E30
➤ Index type	Price index
➤ Index governance	The TSIC Advisory Committee acts as Advisor of TSIC
➤ Eligible shares	<p>The Smart Index Company, TSIC Euro30-Index is made up of 30 stocks/companies from European (Eurozone) stock markets/countries:</p> <p>I: largest market cap of stocks/companies traded on European stock markets and II: stocks with a free float percentage of at least 25% <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	30
➤ Weighting, equal, at start/launch	Per stock/company: 3,33%
➤ Base weighting	Weighting at the start/launch
➤ Rebalancing, minimum floor & maximum cap	Floor at 2,33%, cap at 4,33% 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 the market close of the third Friday of March
➤ Adjustment, rebalancing to floor % and max. cap %	Annual, effective after the market close of the third Friday of March
➤ Corporate actions events	See TSIC's Family rulebook
➤ Administrator index composition/calculation agent/corporate actions	TSIC
➤ Index base level	(€) 18,000
➤ Base currency	Euro
➤ Start/launch date	March 25, 2015
➤ Exchange data	Cboe Europe Ltd.
➤ Delivery indices to datavendors/websites	Bloomberg, FactSet, VWD, iex.nl & one.iex.nl
➤ Index distributor	VWD Group
➤ ISIN code	NL0011125539
➤ Bloomberg	TSICE30
➤ FactSet	NLEQ5844672
➤ VWD Market Manager	10410.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 Euro30-Index constituents, weighting 2015 thru 2020

TSIC Euro30-Index constituents, weighting at the start/launch: March 25, 2015

No:	Stocks/companies:	Base weighting at start/launch:	Country:	Sector:
1	ABInBev	3,33%	BE	Beverages
2	Allianz	3,33%	DE	Insurance
3	ASML	3,33%	NL	Technology
4	AXA	3,33%	FR	Insurance
5	Banco Santander	3,33%	ES	Bank
6	BASF	3,33%	DE	Chemical Manufacturing
7	Bayer	3,33%	DE	Life Science
8	BBVA	3,33%	ES	Bank
9	BMW	3,33%	DE	Auto & Truck Manufacturers
10	BNP Paribas	3,33%	FR	Bank
11	Continental	3,33%	DE	Tires
12	Daimler	3,33%	DE	Auto & Truck Manufacturers
13	Deutsche Telekom	3,33%	DE	Communications Services
14	ENI	3,33%	IT	Oil & Gas
15	GDF SUEZ	3,33%	FR	Electric Utilities
16	Henkel & KGAA Prf	3,33%	DE	Chemical Manufacturing
17	INDITEX	3,33%	ES	Retail
18	ING	3,33%	NL	Bank
19	Intesa Sanpaolo	3,33%	IT	Bank
20	L'Oreal	3,33%	FR	Personal & Household Prod.
21	LVMH	3,33%	FR	Apparel/Accessories
22	Orange	3,33%	FR	Communications Services
23	Royal Dutch Shell A	3,33%	NL	Oil & Gas
24	Sanofi	3,33%	FR	Biotechnology & Drugs
25	SAP	3,33%	DE	Software & Programming
26	Siemens	3,33%	DE	Misc. Capital Goods
27	Telefonica	3,33%	ES	Communications Services
28	Total	3,33%	FR	Oil & Gas
29	Unilever	3,33%	NL	Food & Beverage
30	Volkswagen prf	<u>3,33%</u>	DE	Auto & Truck Manufacturers
		100,00%		

TSIC Euro30-Index constituents, weighting, effective per March 21, 2016

See Notice 2016 – 06: stock(s) weighting & constituents reset on annual review

No:	Stocks/companies:	Weighting:	Country:	Sector:
1	ABInBev	3,76%	BE	Beverages
2	Airbus	3,33%	FR	Aerospace & Defense
3	Allianz	3,55%	DE	Insurance
4	AXA	3,61%	FR	Insurance
5	Banco Santander	2,44%	ES	Bank
6	BASF	2,83%	DE	Chemical Manufacturing
7	Bayer	2,77%	DE	Life Science
8	BMW	2,80%	DE	Auto & Truck Manufacturers
9	BNP Paribas	3,22%	FR	Bank
10	Daimler	3,00%	DE	Auto & Truck Manufacturers
11	Danone	3,33%	FR	Food Processing
12	Deutsche Telekom	3,65%	DE	Communications Services
13	ENI	3,40%	IT	Oil & Gas
14	Heineken	3,33%	NL	Food & Beverage
15	Henkel & KGAA Prf	3,42%	DE	Chemical Manufacturing
16	Iberdrola	3,33%	ES	Electric Utilities
17	INDITEX	3,89%	ES	Retail
18	ING	3,21%	NL	Bank
19	Intesa Sanpaolo	3,09%	IT	Bank
20	L'Oreal	3,67%	FR	Personal & Household Prod.
21	LVMH	3,63%	FR	Apparel/Accessories
22	Orange	4,07%	FR	Communications Services
23	Royal Dutch Shell A	3,06%	NL	Oil & Gas
24	Sanofi	2,98%	FR	Biotechnology & Drugs
25	SAP	4,15%	DE	Software & Programming
26	Siemens	3,64%	DE	Misc. Capital Goods
27	Telefonica	2,90%	ES	Communications Services
28	Total	3,62%	FR	Oil & Gas
29	Unilever	3,94%	NL	Food & Beverage
30	Volkswagen prf	<u>2,33%</u>	DE	Auto & Truck Manufacturers
		100,00%		

TSIC Euro30-Index constituents, weighting, effective per March 20, 2017

See Notice 2017 – 10: stock(s) weighting & constituents reset on annual review

	Stocks/companies:	Weighting:	Country:	Sector:
1	ABInBev	3,20%	BE	Beverages
2	Airbus	3,36%	FR	Aerospace & Defense
3	Allianz	3,64%	DE	Insurance
4	ASML	3,33%	NL	Technology
5	AXA	3,47%	FR	Insurance
6	Banco Santander	2,82%	ES	Bank
7	BASF	3,33%	DE	Chemical Manufacturing
8	Bayer	2,59%	DE	Life Science
9	BBVA	3,33%	ES	Bank
10	BMW	2,48%	DE	Auto & Truck Manufacturers
11	BNP Paribas	3,72%	FR	Bank
12	Daimler	2,77%	DE	Auto & Truck Manufacturers
13	Deutsche Telekom	3,23%	DE	Communications Services
14	Enel	3,33%	IT	Electricity
15	ENI	3,21%	IT	Oil & Gas
16	Fresenius	3,33%	DE	Health Care Equipment
17	Heineken	2,94%	NL	Food & Beverage
18	Henkel & KGAA Prf	3,78%	DE	Chemical Manufacturing
19	INDITEX	3,63%	ES	Retail
20	ING Group	3,55%	NL	Bank
21	L'Oreal	3,57%	FR	Personal & Household Prod.
22	LVMH	4,17%	FR	Apparel/Accessories
23	Royal Dutch Shell A	2,99%	NL	Oil & Gas
24	Sanofi	3,02%	FR	Biotechnology & Drugs
25	SAP	4,33%	DE	Software & Programming
26	Siemens	4,25%	DE	Misc. Capital Goods
27	Telefonica	2,68%	ES	Communications Services
28	Total	3,48%	FR	Oil & Gas
29	Unilever	4,03%	NL	Food & Beverage
30	Volkswagen prf	<u>2,42%</u>	DE	Auto & Truck Manufacturers
		100,00%		

TSIC Euro30-Index constituents, weighting, effective per March 19, 2018
 See Notice 2018 - 11 : stock(s) weighting & constituents reset on annual review

Stocks/companies:	Weighting:	Country:	Sector:
1 ABInBev	2,82%	BE	Beverages
2 Airbus	4,33%	FR	Aerospace & Defense
3 Allianz	4,05%	DE	Insurance
4 ASML	4,33%	NL	Technology
5 AXA	3,32%	FR	Insurance
6 Banco Santander	2,69%	ES	Bank
7 BASF	3,15%	DE	Chemical Manufacturing
8 Bayer	2,33%	DE	Life Science
9 BBVA	3,13%	ES	Bank
10 BMW	2,57%	DE	Auto & Truck Manufacturers
11 BNP Paribas	3,86%	FR	Bank
12 Daimler	2,69%	DE	Auto & Truck Manufacturers
13 Deutsche Telekom	2,69%	DE	Communications Services
14 Enel	3,90%	IT	Electricity
15 ENI	3,02%	IT	Oil & Gas
16 Heineken	3,19%	NL	Food & Beverage
17 INDITEX	2,93%	ES	Retail
18 ING Group	3,54%	NL	Bank
19 Intesa Sanpaolo	3,33%	IT	Bank
20 Kering	3,33%	FR	General Retailers
21 L'Oreal	3,63%	FR	Personal & Household Prod.
22 LVMH	4,33%	FR	Apparel/Accessories
23 Royal Dutch Shell A	3,08%	NL	Oil & Gas
24 Sanofi	2,43%	FR	Biotechnology & Drugs
25 SAP	4,20%	DE	Software & Programming
26 Siemens	3,66%	DE	Misc. Capital Goods
27 Total	3,50%	FR	Oil & Gas
28 Unilever	3,75%	NL	Food & Beverage
29 Vinci	3,33%	FR	Construction & Materials
30 Volkswagen prf	<u>2,84%</u>	DE	Auto & Truck Manufacturers
	100%		

TSIC Euro30-Index constituents, weighting, effective per March 18, 2019

See Notice 2019 - 18: stock(s) weighting & constituents reset on annual review

Stocks/companies:	Weighting:	Country:	Sector:
1 ABInBev	2,33%	BE	Beverages
2 Airbus	4,33%	FR	Aerospace & Defense
3 Allianz	4,20%	DE	Insurance
4 ASML	4,14%	NL	Technology
5 AXA	3,24%	FR	Insurance
6 Banco Santander	2,33%	ES	Bank
7 BASF	2,45%	DE	Chemical Manufacturing
8 Bayer	2,33%	DE	Life Science
9 BMW	2,33%	DE	Auto & Truck Manufacturers
10 BNP Paribas	2,67%	FR	Bank
11 Daimler	2,33%	DE	Auto & Truck Manufacturers
12 Deutsche Telekom	3,02%	DE	Communications Services
13 Enel	4,22%	IT	Electricity
14 ENI	3,27%	IT	Oil & Gas
15 Hermes International	3,33%	FR	Apparel/Accessories
16 Iberdrola	3,33%	ES	Electricity & Gas
17 Heineken	3,35%	NL	Food & Beverage
18 INDITEX	2,89%	ES	Retail
19 Kering	4,23%	FR	General Retailers
20 L'Oreal	4,33%	FR	Personal & Household Prod.
21 LVMH	4,33%	FR	Apparel/Accessories
22 Royal Dutch Shell A	3,32%	NL	Oil & Gas
23 Safran	3,33%	FR	Technology Aircraft
24 Sanofi	2,84%	FR	Biotechnology & Drugs
25 SAP	4,33%	DE	Software & Programming
26 Siemens	3,25%	DE	Misc. Capital Goods
27 Total	3,73%	FR	Oil & Gas
28 Unilever	4,28%	NL	Food & Beverage
29 Vinci	3,44%	FR	Construction & Materials
30 Volkswagen prf	<u>2,45%</u>	DE	Auto & Truck Manufacturers
	100%		

TSIC Euro30-Index constituents, weighting, effective per March 23, 2020

See Notice 2020 - 22: stock(s) weighting & constituents reset on annual review

No.	Stocks/companies:	Weighting:	Country:	Sector:
1	ABInBev	2,33%	BE	Beverages
2	Adidas	3,33%	FR	Sports Products
3	Airbus	3,04%	DE	Aerospace & Defense
4	Air Liquide	3,33%	NL	Gas & Services
5	Allianz	3,67%	FR	Insurance
6	ASML	4,33%	ES	Technology
7	AXA	2,55%	DE	Insurance
8	Banco Santander	2,33%	DE	Bank
9	Bayer	2,33%	DE	Life Science
10	BNP Paribas	2,33%	DE	Bank
11	Deutsche Telekom	3,11%	IT	Telecom
12	ENEL	4,33%	IT	Energy Company
13	EssilorLuxottica	3,33%	FR	Lenses & Optical instruments
14	Heineken	3,53%	NL	Food & Beverage
15	Hermes	4,33%	ES	Apparel/Accessories
16	Iberdrola	4,33%	FR	Electricity & Gas
17	INDITEX	3,15%	FR	Retail
18	Kering	4,33%	FR	General Retailers
19	L'Oreal	4,33%	NL	Personal & Household Prod.
20	LVMH	4,33%	FR	Apparel/Accessories
21	Royal Dutch Shell A	2,33%	FR	Oil & Gas
22	Safran	2,33%	DE	Technology Aircraft
23	Sanofi	3,48%	DE	Biotechnology & Drugs
24	SAP	4,33%	FR	Software & Programming
25	Schneider Electric	3,33%	NL	Energy Related Solutions
26	Siemens	2,91%	FR	Misc. Capital Goods
27	Total	2,33%	DE	Oil & Gas
28	Unilever	4,33%	NL	Food & Beverage
29	Vinci	3,57%	FR	Construction & Materials
30	Volkswagen	<u>2,33%</u>	DE	Auto & Truck Manufacturers
		100%		