

INDEX ANNOUNCEMENT

Announcement no: 2019 - 22
Index: TSIC Euro30-Index®
ISIN Code: NL0011125539
Issue date: March 20, 2020
Effective date: March 23, 2020

Subject: Annual index review, reset

See rulebook, article 4.3 & 4.4

Annual weighting reset; floor 2,33% & maximum cap 4,33%

New stocks additions at base weighting; 3,33%

Number	Euro30 constituents	Largest average market cap in Billion (€)+	per close March 20, 2020				effective March 23, 2020		
			close price	old weighting	index points	old weighting %	new weighting %^	new weighting	index points
1	ABInBev	111,4	38,778	5,5842	216,54	1,65%	2,33%	7,9051	306,54
2	Adidas	56,6	191,020				3,33%	2,2925	437,92
3	Airbus	102,5	62,930	6,3184	397,61	3,03%	3,04%	6,3367	398,77
4	Air Liquide	65,9	106,000				3,33%	4,1313	437,92
5	Allianz	96,2	133,920	3,5890	480,64	3,66%	3,67%	3,5994	482,04
6	ASML	121,3	213,350	4,2023	896,55	6,82%	4,33%	2,6683	569,29
7	AXA	58,3	13,606	24,5306	333,76	2,54%	2,55%	24,6017	334,73
8	Banco Santander	62,9	2,034	91,8934	186,91	1,42%	2,33%	150,7088	306,54
	BASF	55,8	40,375	6,2644	252,93	1,93%			
9	Bayer	72,8	49,640	5,9158	293,66	2,24%	2,33%	6,1753	306,54
	BMW	41,7	41,035	5,4103	222,01	1,69%			
10	BNP Paribas	66,7	27,260	10,3806	282,97	2,15%	2,33%	11,2451	306,54
	Daimler	45,6	22,720	7,7759	176,67	1,34%			
11	Deutsche Telekom	78,6	12,072	33,7466	407,39	3,10%	3,11%	33,8444	408,57
12	ENEL	85,9	5,914	133,2203	787,86	6,00%	4,33%	96,2617	569,29
13	EssilorLuxottica	62,2	109,650				3,33%	3,9938	437,92
	Eni	46,4	7,141	35,9524	256,74	1,95%	0,00%		
14	Heineken	59,5	74,700	6,1863	462,12	3,52%	3,53%	6,2043	463,46
15	Hermes	73,3	607,200	0,9842	597,63	4,55%	4,33%	0,9376	569,29
16	Iberdrola	72,2	8,886	74,6634	663,46	5,05%	4,33%	64,0662	569,29
17	INDITEX	98,5	21,585	19,1351	413,03	3,14%	3,15%	19,1906	414,23
18	Kering	70,9	415,700	1,4626	607,99	4,63%	4,33%	1,3695	569,29
19	L'Oreal	148,5	228,500	3,1493	719,61	5,48%	4,33%	2,4914	569,29
20	LVMH	204,3	307,850	2,3368	719,38	5,48%	4,33%	1,8493	569,29
21	Royal Dutch Shell A	176,6	11,738	20,4033	239,49	1,82%	2,33%	26,1153	306,54
22	Safran	57,6	64,420	4,8206	310,55	2,36%	2,33%	4,7585	306,54
23	Sanofi	117,0	73,920	6,1606	455,39	3,47%	3,48%	6,1785	456,71
24	SAP	155,0	90,220	7,4994	676,59	5,15%	4,33%	6,3100	569,29
25	Schneider Electric	58,9	69,540				3,33%	6,2973	437,92
26	Siemens	89,0	66,500	5,7340	381,31	2,90%	2,91%	5,7506	382,42
27	Total	141,1	24,595	12,3449	303,62	2,31%	2,33%	12,4636	306,54
28	Unilever	142,9	44,750	14,5797	652,44	4,97%	4,33%	12,7216	569,29
29	Vinci	63,9	68,520	6,8327	468,18	3,56%	3,57%	6,8525	469,53
30	Volkswagen	83,9	93,480	2,9360	274,46	2,09%	2,33%	3,2792	306,54
					13137,52	100,00%	100,00%		13138,08

+) see rulebook article 4.3.1, section I & notice 2019 - 20

^) Weighting reset % for stock number 1,2,6,8,9,10,12,15,16,18,19,20,21,22,24,27 & 30; weighting new stocks, at 3,33% for number 2,4,13, & 25