



Zurich, Switzerland

## Index Review

<b>Subject:</b>	Q2 2018 Review – LIMEYARD Swiss Market Benchmark Family, Composition Changes
<b>Date:</b>	08.06.2018
<b>Effective Date:</b>	18.06.2018
<b>Contact:</b>	LIMEYARD Ltd, Customer Support, Phone +41 (0)44 261 04 71, Mail: info@limeyard.ch

Dear Client,

Please find below the results of the LIMEYARD Q2 2018 review of the LIMEYARD Swiss Market Benchmark Family, to be effective on June 18<sup>th</sup>, 2018.

The results are based on the free-float adjusted market capitalization and fundamental data for the LIMEYARD eligible universe as available on the cut-off date May 31<sup>st</sup>, 2018.

Further, the eligible universe is filtered according to a liquidity screening process. In particular, each company must fulfill liquidity eligibility criteria based on a three-month ADTV for its respective trading market of reference.

For further details on the methodology, please refer to the LIMEYARD index methodology guide and the LIMEYARD factor indices methodology guide.

In constituent terms the following changes will be implemented to the LIMEYARD Indices on June 15<sup>th</sup>, 2018, to be effective June 18<sup>th</sup>, 2018:

LIMEYARD SWISS MARKET BENCHMARK FAMILY			Jun. 18, 2018 Review	
Index Name	LIMEYARD Index Symbol	Index version	Additions	Deletions
LIMEYARD Swiss Market Benchmark	LYCH60SP	Price Return	2	2
LIMEYARD Swiss Market Benchmark	LYCH60SG	Gross Total Return	2	2
LIMEYARD Swiss Blue Chip Index	LYCH30SP	Price Return	1	1
LIMEYARD Swiss Blue Chip Index	LYCH30SG	Gross Total Return	1	1
LIMEYARD Swiss Low Risk Factor 30	LYCHR3SP	Price Return	11	11
LIMEYARD Swiss Low Risk Factor 30	LYCHR3SG	Gross Total Return	11	11
LIMEYARD Swiss Low Risk Factor 60	LYCHR6SP	Price Return	17	17
LIMEYARD Swiss Low Risk Factor 60	LYCHR6SG	Gross Total Return	17	17
LIMEYARD Swiss Momentum Factor 30	LYCHM3SP	Price Return	15	15
LIMEYARD Swiss Momentum Factor 30	LYCHM3SG	Gross Total Return	15	15
LIMEYARD Swiss Momentum Factor 60	LYCHM6SP	Price Return	15	15

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p. 1 of 3



LIMEYARD SWISS MARKET BENCHMARK FAMILY			Jun. 18, 2018 Review	
Index Name	LIMEYARD Index Symbol	Index version	Additions	Deletions
LIMEYARD Swiss Momentum Factor 60	LYCHM6SG	Gross Total Return	15	15
LIMEYARD Swiss Quality Factor 30	LYCHQ3SP	Price Return	9	9
LIMEYARD Swiss Quality Factor 30	LYCHQ3SG	Gross Total Return	9	9
LIMEYARD Swiss Quality Factor 60	LYCHQ6SP	Price Return	12	12
LIMEYARD Swiss Quality Factor 60	LYCHQ6SG	Gross Total Return	12	12
LIMEYARD Swiss Value Factor 30	LYCHV3SP	Price Return	9	9
LIMEYARD Swiss Value Factor 30	LYCHV3SG	Gross Total Return	9	9
LIMEYARD Swiss Value Factor 60	LYCHV6SP	Price Return	20	20
LIMEYARD Swiss Value Factor 60	LYCHV6SG	Gross Total Return	20	20
LIMEYARD Absolute Alpha	LYCHAASG	Gross Total Return	8	6

As a result of the quarterly review of the LIMEYARD Swiss market benchmark family, the LIMEYARD Absolute Alpha Switzerland experienced some changes in the underlying constituents because of its systematic long/short approach in weighting the Swiss factor index components and the traditional Swiss market-cap benchmark.

<https://www.limeyard.ch/documentation-and-data>

Yours sincerely,

LIMEYARD Ltd.



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