

LYCH30SP LIMEYARD Swiss Blue Chip Index (Price Return)

Objective

The LIMEYARD Swiss Blue Chip Index is designed to measure the performance of the largest caps of the Swiss market. The LIMEYARD Swiss Blue Chip Index comprises 30 of the largest stocks from the LIMEYARD Swiss universe. The index covers more than 85% of the free-float-adjusted market capitalization of the Swiss equity market.

Key Facts

Index constituents are selected based on the free-float adjusted market capitalization of each component. The index constituents are weighted according to their respective free-float market capitalization. The LIMEYARD Swiss Blue Chip Index contains highly liquid stocks.

Characteristics

Selection feature: Free-float adjusted market capitalization; primary share class only

of components: Fixed

Weighting Scheme: Free float market capitalization

Cap factor: The LIMEYARD Swiss Blue Chip Index applies an 18% cap factor on individual index components

Type of Calculation: End of day

Index Type: Price return index

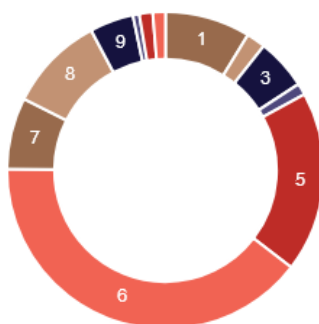
Currency: CHF

Review frequency: Quarterly, (March, June, September, December). Component eligibility is based on an average daily turnover value (ADTV) over the last three months of at least 1 million CHF

Methodology

The LIMEYARD Swiss Blue Chip Index is rule-based and transparent, and reflects a comprehensive and consistent approach to index construction. The shares and the free-float market capitalization of the selected constituents are reviewed on a quarterly basis. The detailed methodology can be found in the LIMEYARD index methodology guide.

Supersectors in %



1 Banks	8.70%
2 Chemicals	1.94%
3 Construction & Materials	5.21%
4 Financial Services	1.19%
5 Food & Beverage	18.40%
6 Health Care	39.69%
7 Ind. Goods & Services	7.31%
8 Insurance	9.79%
9 Pers. & Household Goods	4.47%
10 Real Estate	0.65%
11 Technology	1.37%
12 Telecommunications	1.28%

Cumulative Index Performance

Nov. 30, 2018-Dec. 28, 2018 | -6.68%

Dec. 29, 2017-Dec. 28, 2018 | -10.67%



Top ten constituents

Name	Float Adj Market cap (CHF bn.)	Sector	Weight
Novartis AG	168.73	Health Care	18.08%
Roche Holding AG	167.90	Health Care	17.99%
Nestle SA	165.25	Food & Beverage	17.70%
UBS Group AG	47.17	Banks	5.05%
Zurich Insurance Group AG	44.36	Insurance	4.75%
ABB Ltd	34.03	Ind. Goods & Services	3.65%
Compagnie Financiere Richemont SA	32.89	Pers. & Household Goods	3.52%
Swiss Re AG	27.46	Insurance	2.94%
Credit Suisse Group AG	26.17	Banks	2.80%
Lafargeholcim Ltd	19.47	Construction & Materials	2.09%

Descriptive Statistics

Market Cap (CHF bn.)	Full:	992.05	Components (CHF bn.)	Largest:	168.73
	Free float:	933.41		Smallest:	5.35
	Mean:	31.11	Component weight (%)	Largest:	18.08%
	Median:	11.93		Smallest:	0.57%

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