

## LYCH60SP LIMEYARD Swiss Market Benchmark (Price Return)

### Objective

The LIMEYARD Swiss Market Benchmark is designed to measure the performance of the large and mid-cap segments of the Swiss market.

The LIMEYARD Swiss Market Benchmark comprises the 60 largest and most liquid stocks in the Swiss equity market. The index covers more than 92% 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 Market Benchmark 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 Market Benchmark applies an 18% cap factor on individual index components

**Type of Calculation:** End of day

**Index Type:** Price return index

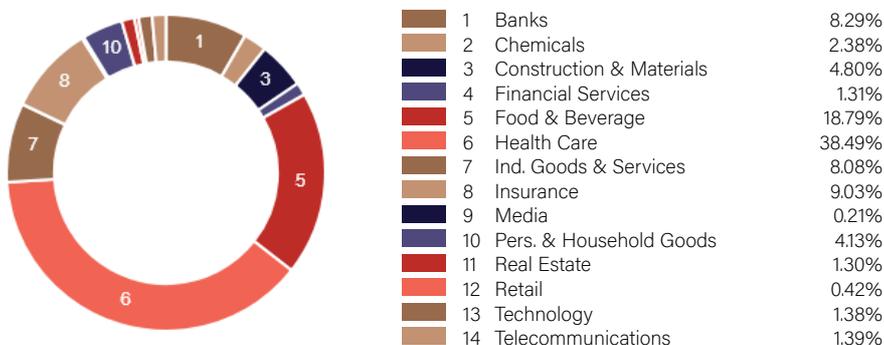
**Currency:** CHF

**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 Market Benchmark 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 %



### Cumulative Index Performance

Nov. 30, 2018-Dec. 28, 2018 | -6.71%

Dec. 29, 2017-Dec. 28, 2018 | -10.94%



### Top ten constituents

Name	Float Adj Market cap (CHF bn.)	Sector	Weight
Novartis AG	190.44	Health Care	18.08%
Nestle SA	186.51	Food & Beverage	17.71%
Roche Holding AG	171.00	Health Care	16.23%
UBS Group AG	47.17	Banks	4.48%
Zurich Insurance Group AG	44.36	Insurance	4.21%
ABB Ltd	34.03	Ind. Goods & Services	3.23%
Compagnie Financiere Richemont SA	32.89	Pers. & Household Goods	3.12%
Swiss Re AG	27.46	Insurance	2.61%
Credit Suisse Group AG	26.17	Banks	2.48%
Lafargeholcim Ltd	19.47	Construction & Materials	1.85%

### Descriptive Statistics

<b>Market Cap (CHF bn.)</b>	<b>Full:</b>	1,155.97	<b>Components (CHF bn.)</b>	Largest:	190.44
	<b>Free float:</b>	1,053.32		Smallest:	1.29
	<b>Mean:</b>	17.56	<b>Component weight (%)</b>	Largest:	18.08%
	<b>Median:</b>	4.76		Smallest:	0.12%

LIMEYARD Ltd,  
Schanzengasse 10  
8001 Zürich,  
Switzerland

info@limeyard.ch

## **ABOUT LIMEYARD**

LIMEYARD is a proprietary and non-proprietary benchmark provider, delivering rulebased, compliant traditional and smart-beta investable solutions to institutions on the sell and buy sides.

This document is provided for internal use only. The information contained herein is proprietary to LIMEYARD and may not be reproduced or disseminated in whole or in part without prior written permission from LIMEYARD. Although the information provided herein is believed to be reliable and has been obtained from sources believed to be reliable, LIMEYARD makes no representation or warranty, expressed or implied, with respect to the fairness, correctness, accuracy, reasonableness or completeness of such information. The information is subject to change without notice.

This document is for information purposes only and does not constitute investment advice or an offer to sell or the solicitation of an offer to buy any security of any entity or for the services of LIMEYARD. LIMEYARD provides all information as part of a general information service and without regard to investors' particular circumstances. LIMEYARD shall not be liable for any damages arising out of any inaccuracy in the information.

This document should not be the basis of an investment decision. An investment decision should be based on customary and thorough due-diligence procedures, which should include, but not be limited to, a thorough review of all relevant offering documents as well as consultation with legal, tax, and regulatory experts. The performance information presented herein may have been generated during a period of extraordinary market volatility or relative stability. Accordingly, the performance is not necessarily indicative of results that the index may achieve in the future. In addition, the foregoing results may be based or shown on an annual basis, but results for individual months or quarters within each year may have been more favorable or less favorable than the results for the entire period, as the case may be. Exposure to an asset class, a sector, a geography or a strategy represented by an index can be achieved either through a replication of the list of constituents and their respective weightings, or through investable instruments based on that index. LIMEYARD does not sponsor, endorse, sell, promote or manage any investment product that seeks to provide an investment return based on the performance of any index. LIMEYARD makes no assurance that investment products based on the market index used in this document will accurately track the performance of the index itself or return positive performance.

The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited.