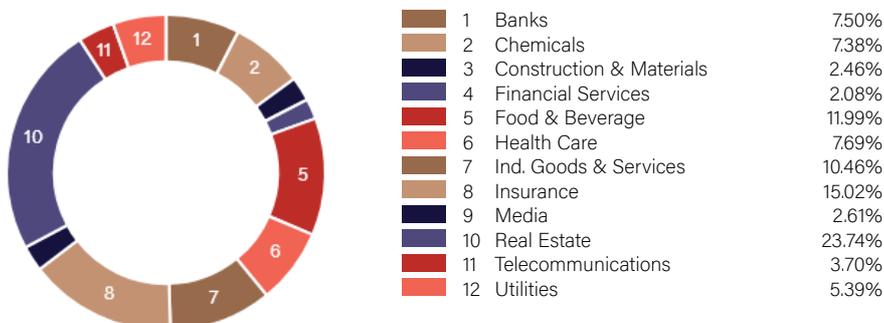


## LYCHR3SP LIMEYARD Swiss Low Risk Factor 30 (Price Return)

### Objective

The LIMEYARD Low Risk Factor 30 provides exposure to the thirty least volatile components of the LIMEYARD Swiss market universe. The LIMEYARD Swiss Low Risk Factor is a fixed-component index with 30 constituents that represents the least volatile companies from the LIMEYARD Swiss market universe. The rationale behind the LIMEYARD Swiss Low Risk Factor is based on the assumption that the stocks that have been the least volatile for the past 12 months will continue to record below-average volatility for at least the next quarter.

### Supersectors in %



### Key Facts

The applicable universe includes all the existing constituents of the underlying LIMEYARD Swiss universe with a free-float market cap greater than or equal to 100 million Swiss francs.

### Cumulative Index Performance



### Characteristics

**Selection feature:** Free-float market cap greater than or equal to 100 million Swiss francs

**# of components:** Fixed

**Weighting Scheme:** Low risk score weighting

**Cap factor:** The LIMEYARD Swiss Low Risk Factor applies a 10%-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

### Top ten constituents

Name	Float Adj Market cap (CHF bn.)	Sector	Weight
ALLREAL HOLDING	2.20	Real Estate	8.55%
Swiss Prime Site AG	6.04	Real Estate	6.14%
Nestle SA	244.43	Food & Beverage	5.24%
PSP Swiss Property AG	3.90	Real Estate	4.89%
MOBIMO HOLDING AG-REG	1.54	Real Estate	4.16%
Givaudan SA	18.10	Chemicals	4.02%
Dormakaba Holding AG	1.81	Ind. Goods & Services	4.01%
HELVETIA HOLDING N	3.77	Insurance	3.79%
BELL FOOD GROUP AG - REG	1.11	Food & Beverage	3.73%
Swisscom AG	11.93	Telecommunications	3.70%

### Methodology

The LIMEYARD Swiss Low Risk Factor is rule-based and transparent, and reflects a comprehensive and consistent approach to index construction. The free-float market capitalization of the selected constituents is reviewed on a quarterly basis. The detailed methodology can be found in the LIMEYARD factor indices methodology guide.

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