

LYVEE1ED LIMEYARD VALUE GROUP Europe ESG+ Index (Decrement)

ISIN: AT0000A23QW7 | BBG: LYVEE1ED Index

Objective

The LIMEYARD VALUE GROUP Europe ESG+ Decrement Index replicates the returns of an investment into the underlying Index (LIMEYARD VALUE GROUP Europe ESG+ Net Total Return) with a synthetic performance deduction of 0.10% that is subtracted on an accrued basis.

Key Facts

The Index contains the same components as the LIMEYARD VALUE GROUP Europe ESG+ net total return.

Characteristics

- Selection feature:** ESG rating
- Weighting Scheme:** The Value Group's Quality factor
- Type of Calculation:** End of day
- Base value and date:** 100 on September 17, 2010
- Index Type:** Decrement (0.10%)
- Currency:** EUR
- Review frequency:** Annually in September

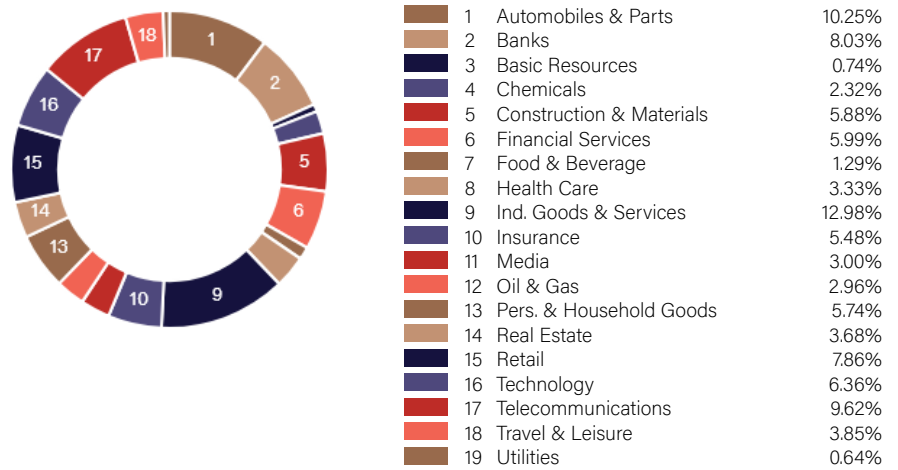
Methodology

The LIMEYARD VALUE GROUP Europe ESG+ Index is rule-based, transparent and reflects a comprehensive and consistent approach to index construction. The constituents are selected on an annual basis. The detailed methodology can be found in the LIMEYARD VALUE GROUP index methodology guide.

Descriptive Statistics

Market Cap (EUR bn.)	Full:	1,349.69
	Free float:	997.23
	Mean:	10.28
	Median:	5.45
Components (EUR bn.)	Largest:	59.13
	Smallest:	1.31
Components weight (%)	Largest:	4.34%
	Smallest:	0.10%

Supersectors in %



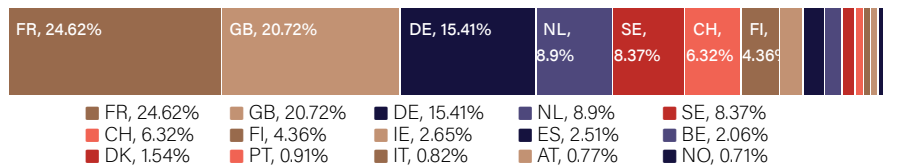
Cumulative Index Performance



Top ten constituents

Name	Float Adj Market cap (EUR bn.)	Sector	Weight
Deutsche Telekom AG	47.94	Telecommunications	4.34%
Bayerische Motoren Werke AG	22.54	Automobiles & Parts	3.28%
AXA SA	43.24	Insurance	3.21%
Continental AG	13.03	Automobiles & Parts	2.83%
ING Groep NV	36.59	Banks	2.63%
H & M Hennes & Mauritz AB	9.99	Retail	2.60%
Industria de Diseno Textil SA	24.82	Retail	2.50%
Compagnie de Saint Gobain SA	14.92	Construction & Materials	2.37%
Prudential PLC	40.45	Insurance	2.27%
Vodafone Group PLC	45.47	Telecommunications	2.26%

Country weighting



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