



Zurich, Switzerland

Index Review

Subject:	Q1 2018 Review – LIMEYARD Indices Composition Changes
Date:	16.03.2018
Effective Date:	19.03.2018
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Dear Client,

Please find below the results of the LIMEYARD Q1 2018 review, to be effective on March 19th, 2018.

The results are based on the free-float market capitalization of the LIMEYARD-eligible universe, defined as companies that have been admitted to the listing from 17 developed-market countries in Europe, along with the U.S. Each company must fulfill the eligibility criteria based on: liquidity screen, free float.

Eligible companies are initially ranked according to their free-float market capitalization on the cut-off date February 28th, 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.

The market coverage in free-float market-capitalization terms of the LIMEYARD Indices is as follows:

- LY USA TMI: 85%
- LY EUROPE TMI: 90%

In constituent terms the following results apply as of March 19th, 2018:

- LY USA TMI: 28 additions, 13 deletions
- LY USA Broad: 19 additions, 19 deletions
- LY EUROPE TMI: 36 additions, 12 deletions
- LY EUROPE Broad: 16 additions, 16 deletions

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

The changes will be implemented to the LIMEYARD Indices on March 16th, 2018, to be effective March 19th, 2018.

Yours sincerely,

LIMEYARD Ltd.

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