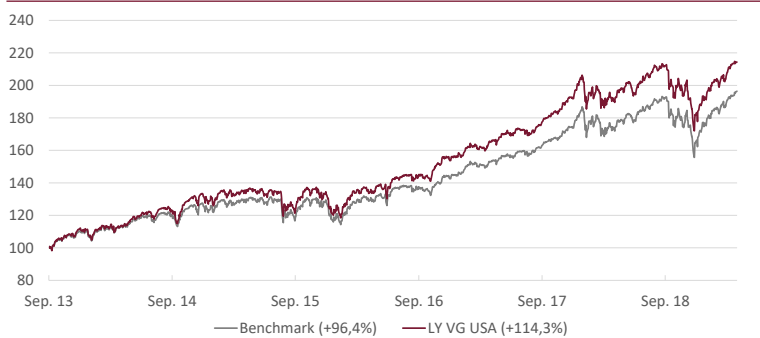


LIMEYARD VALUE GROUP USA ESG+ Index

The Limeyard Value Group USA ESG+ Index consists of the 100 best constituents of a portfolio containing the 500 largest public companies according to the TVG Quality Score, which measures the competitiveness of companies based on parameters like Corporate Governance, Image and Brand, Innovation Capital, Corporate Risk, External Stakeholders and Human Capital. A Sustainability Filter ensures that neither companies from controversial sectors like tobacco, armaments or nuclear power, nor companies that engage in harmful business practices like corruption or human rights violations are included in the index. By weighting the index members according to fundamental factors, the index improves on its Risk-Return profile on top of that.

RETURNS



PERFORMANCE INDICATORS

	LIMEYARD VALUE GROUP INDEX	BENCHMARK
ALPHA	1,29%	
BETA	1,02	1,00
ANNUAL RETURN	13,98%	12,28%
STD. DEVIATION	13,23%	12,77%
TRACKING ERROR	2,25%	
SHARPE RATIO	104,10%	0,95
TREYNOR RATIO	13,49%	12,08%
INFORM. RATIO	69,23%	

RETURNS

	LIMEYARD VALUE GROUP INDEX	BENCHMARK
1 YEAR	12,6%	13,5%
3 YEAR	58,8%	51,6%
SINCE BASE DATE	114,3%	96,4%

INDEX PROFILE

- **Benchmark:**
500 US Large Cap
- **Asset Class:**
Stocks
- **Region:**
USA
- **Number of Constituents:**
100
- **Currency:**
US Dollars
- **Date of Rebalancing:**
September 30
- **Screening:**
Sustainability
- **Selection:**
TVG Quality Score
- **Weighting:**
Fundamental
- **Start of Calculation:**
September 30, 2013

LIMEYARD VALUE GROUP USA ESG+ Index

ICB SECTOR BREAKDOWN

SECTOR	WEIGHT
TECHNOLOGY	23.3%
INDUSTRIAL GOODS & SERVICES	14.4%
HEALTH CARE	11.2%
FINANCIAL SERVICES	9.7%
TRAVEL & LEISURE	7.1%
PERSONAL & HOUSEHOLD GOODS	6.8%
MEDIA	6.3%
OIL & GAS	5.7%
OTHERS	14.7%

TOP HOLDINGS

COMPANY	WEIGHT
APPLE INCO.	5.6%
VERIZON COMMUNICATIONS	3.0%
MICROSOFT CORP.	2.9%
ALPHABET INCO.	2.9%
UNITED PARCEL SER. INCO.	2.7%
ACCENTURE PLC.	2.5%
THE PROCTER & GAMBLE CO.	2.4%
INTEL CORP.	2.4%
COMCAST CORP.	2.2%
LOWE'S COMPANIES INCO.	2.0%

CONTACT

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