

DAXGLOBAL ALTERNATIVE ENERGY INDEX

Stated objective

Renewable energies are essential contributors to the energy supply portfolio as they contribute to world's energy supply security, reducing dependency on fossil fuel resources, and provide greenhouse gases mitigating opportunities.

The DAXglobal® Alternative Energy index gives access to this fast growing future energy market, combining high level technology with environmental awareness.

Key facts

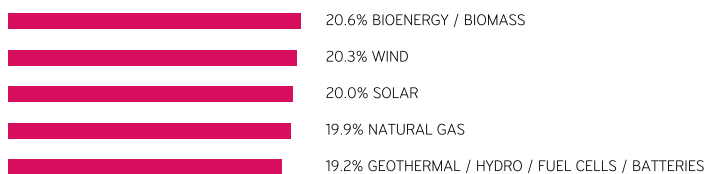
» Get access to a global sector with only 15 components. Easy to replicate.

» The DAXglobal® Alternative Energy index serves as the ideal underlying for ETFs, structured products and investment funds.

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
DAXglobal Alternative Energy Index	305.7	242.7	16.2	17.5	25.9	3.4	10.7	1.4	23.2
DAXglobal Alternative Energy Index	305.7	242.7	16.2	17.5	25.9	3.4	10.7	1.4	23.2

Supersector weighting (top 10)



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
DAXglobal Alternative Energy Index	2.1	1.7	-4.5	26.2	4.2	27.5	2.9	-4.5	8.0	0.8
DAXglobal Alternative Energy Index	2.6	3.8	-2.0	35.6	18.0	36.2	6.5	-1.9	10.6	3.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
DAXglobal Alternative Energy Index	9.9	21.3	22.7	17.7	17.7	5.0	1.2	0.6	0.6	-0.6
DAXglobal Alternative Energy Index	9.5	21.2	22.7	17.6	17.6	5.9	1.4	0.7	0.7	-0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
DAXglobal Alternative Energy Index	1.0	1.0	1.0	1.0	1.0	1.5	1.0	0.8	0.7	0.8
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
DAXglobal Alternative Energy Index	1.1	1.0	1.0	1.0	1.0	-4.5	-3.4	3.3	-3.4	-3.1

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on Euribor1m

(EUR, price), all data as of Jul. 29, 2016



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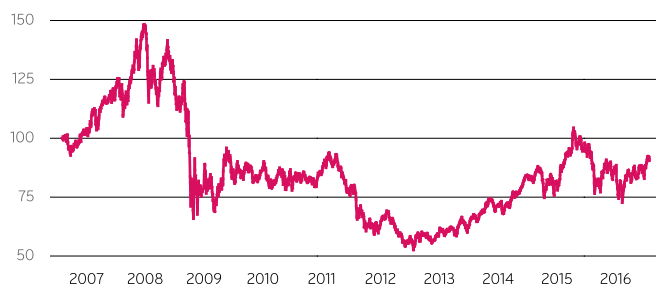
SECTOR INDICES

DAXGLOBAL ALTERNATIVE ENERGY INDEX

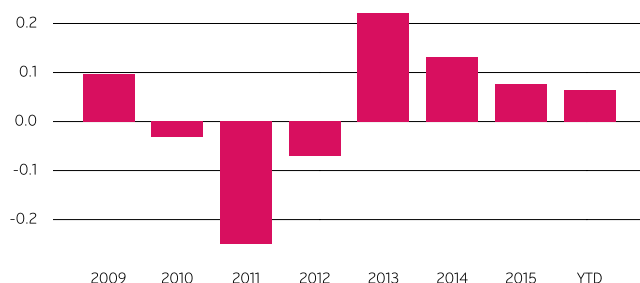
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ⁴	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
DAXglobal Alternative Energy Index	0.1	0.1	0.1	0.1	0.0	2.6	0.0	1.3
DAXglobal Alternative Energy Index	0.1	0.1	0.1	0.1	0.0	2.6	0.0	1.3

Performance and annual returns³



— DAXglobal Alternative Energy Index



■ DAXglobal Alternative Energy Index

Methodology

The universe of DAXglobal® Alternative Energy index is based on companies from the industry of alternative energies worldwide. 5 sub-sectors are applicable for the universe; Ethanol, Geothermal/Hydro/Batteries, Natural Gas, Solar and Wind. From this universe 15 companies are selected; 3 companies of each sub-sector. Within these sub-segments companies are selected by market capitalization and an average daily trade volume of at least USD 1 million. This results in a balanced coverage of relevant sub-segments and a broad international diversification.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	DE000A0C4B67	DIAM	DXAEP Index	.DAXAEP
Total Return EUR	DE000A0C4B75	DIAN	DXAE Index	.DAXAE

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap
No. of components	15
Calculation hours	00:00 - 22:15 CET
Base value/base date	100
History	Available dailyback until Jan. 2, 2001

³ STOXX data from Aug. 03, 2006 to Jul. 29, 2016

⁴ gr. div. yield is calculated as gr. return index return minus price index return

(EUR, price), all data as of Jul. 29, 2016

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The index can be used as basis for the definition of Customized indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

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BACKTESTED PERFORMANCE

This document contains index performance data based on back testing, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Back tested performance information is purely hypothetical and is provided in this document solely for information purposes. Back tested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

SECTOR INDICES

DAXGLOBAL ALTERNATIVE ENERGY INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
APPLIED MATERIALS INC.	null	SOLAR	10.73
NEXTERA ENERGY INC.DL-,01	null	WIND	10.31
ARCHER DANIELS MIDLAND	null	BIOENERGY /	10.25
NOVOZYMES A/S NAM. B DK 2	null	BIOENERGY /	9.04
ANADARKO PET.CORP. DL-,10	null	NATURAL	7.94
EDP-ENERGIAS PORTUG. EO 1	null	GEOETHERMA	7.76
LG CHEMICAL SW 5000	null	GEOETHERMA	7.53
IBERDROLA INH. EO -,75	null	WIND	7.07
FIRST SOLAR INC. D -,001	null	SOLAR	6.58
GAZPROM ADR SP./2 RL 5L 5	null	NATURAL	6.55

⁵ Based on the composition as of Jul. 29, 2016