

# DAXGLOBAL SHIPPING INDEX

## Stated objective

The DAXglobal® Shipping index replicates the performance of the largest and most liquid companies in the freight shipping industry. The single sectors are defined as follows:

Freight transport: companies involved in the transport of freight by sea, coastal and inland waters shipping, whether scheduled or not, including the rental of ships or boats with crew for waterborne cargo transport and the towing or pushing of barges, oil rigs, etc.

Shipbuilders: companies involved in the manufacture of ships used in freight transport.

## Key facts

» The DAXglobal® Shipping index enables investors to profit from the growing globalization and the international exchange of goods.

» The DAXglobal® Shipping index relies on a selection of companies that are operating around the world in the freight transport and shipbuilding industries. The index serves as the ideal underlying for ETFs, structured products and investment funds.

## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
DAXglobal Shipping Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DAXglobal Shipping Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
DAXglobal Shipping Index	3.0	-8.2	-20.1	-31.9	-41.9	42.8	-13.6	-19.9	-11.9	-10.2
DAXglobal Shipping Index	3.0	-6.9	-18.3	-28.3	-37.1	43.0	-11.4	-18.1	-10.4	-8.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
DAXglobal Shipping Index	16.0	28.8	24.6	19.1	22.1	3.9	0.4	-0.1	-0.5	-0.9
DAXglobal Shipping Index	16.0	28.9	24.7	19.2	22.1	3.9	0.5	-0.0	-0.4	-0.9
Index to benchmark	Correlation					Tracking error (%)				
DAXglobal Shipping Index	1.0	1.0	1.0	1.0	1.0	0.1	0.8	0.7	0.6	0.6
Index to benchmark	Beta					Annualized information ratio				
DAXglobal Shipping Index	1.0	1.0	1.0	1.0	1.0	-1.1	-3.2	3.1	-2.9	-2.8

<sup>1</sup> For information on data calculation, please refer to STOXX [calculation reference guide](#).

<sup>2</sup> Based on Euribor1m

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



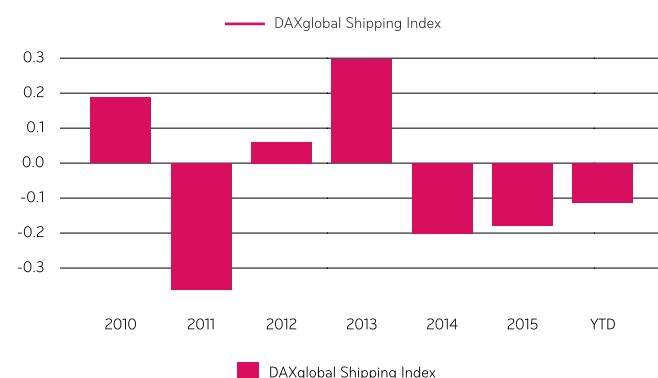
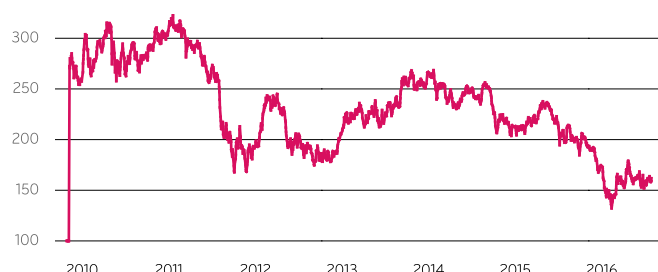
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## SECTOR INDICES

## DAXGLOBAL SHIPPING INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>4</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
DAXglobal Shipping Index	-0.0	-12.7	0.4	0.2	0.0	1.8	0.0	0.1
DAXglobal Shipping Index	N/A	N/A	N/A	N/A	N/A	1.8	N/A	N/A

Performance and annual returns<sup>3</sup>

## Methodology

The portfolio of the DAXglobal® Shipping index includes companies that are involved in the manufacture of transport ships, in the transport of freight by sea, and/or in coastal and inland waters shipping, and which generate at least 50 % of their revenues in these industries.

The selection of the index constituents is based on market capitalization and the average daily traded value (ADTV).

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price USD	DE000A0X7N09	G78W	DXSHIPUP Index	.DXSHIPUP
Total Return USD	DE000A0X7K28	G731	DXSHIPUT Index	.DXSHIPUT

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Liquidity (ADTV 3 months)
No. of components	Variable
Calculation hours	08:30 - 22:15 CET
Base value/base date	100 as of Sep. 21, 2001
History	Available since Sept. 21, 2001
Inception date	Nov. 9, 2009

<sup>3</sup> STOXX data from Oct. 28, 2009 to Jul. 29, 2016

<sup>4</sup> gr. div. yield is calculated as gr. return index return minus price index return

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

## CONTACT DETAILS

## STOXX customer support

P +41 58 399 5900  
customersupport@stoxx.com  
[www.stoxx.com](http://www.stoxx.com)

**Zurich/headquarters:**  
P +41 58 399 5300

Frankfurt: P +49 69 211 13243  
London: P +44 207 862 7680  
New York: P +1 212 669 6426

Sydney: P +61 2 9089 8844  
Tokyo: P +81 3 4578 6688

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## CUSTOMIZATION

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 SHIPPING INDEX

#### Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
KAWASAKI KISEN	null	JAPAN	17.02
A.P.MOELL.-M.NAM B DK1000	null	DENMARK	16.19
MTSUI OSK LINES	null	JAPAN	15.08
NIPPON YUSEN	null	JAPAN	14.99
MTSUI ENG. SHIPB.	null	JAPAN	6.80
GOLAR LNG LTD. DL 1	null	BERMUDA	5.40
KIRBY CORP. DL Q,10	null	UNITED	3.31
CHINA SHIPP.CONT.L.H YC 1	null	CHINA	2.78
SEBMCORP. MARINE SD-,10	null	SINGAPORE	2.40
CHINA SHIP.DEVELOP.CO. H	null	CHINA	2.07

<sup>5</sup> Based on the composition as of Jul. 29, 2016