

# TECDAX INDEX

## Stated objective

The TecDAX® tracks German technology companies of mid- and small-size. It contains the shares of 30 companies listed on the Prime Segment of Deutsche Boerse, which follow the 30 DAX® companies in terms of market cap and order book turnover. The TecDAX® is calculated primarily as a performance index. In addition to price performance, it takes into consideration income from dividend payments, thus fully reflecting the actual performance of an investment in the index portfolio.

## Key facts

» With 30 components, the TecDAX® offers investors representative and diversified access to German companies in the technology sector.

» The data relevant to weighting such as the amount of share capital and the number of shares in free float, is updated in the index on a quarterly basis. This means that investors generally only have to adjust the index portfolio on these dates. This gives them high tradability and cost-efficient index replication.

## 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
TecDAX Index	61.7	40.1	1.3	0.9	4.7	0.1	11.8	0.3	10.0
Prime All Share Index	1,504.4	1,127.7	3.6	0.3	79.6	0.0	7.1	0.0	3.7

## Supersector weighting (top 10)



## Country weighting



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

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
TecDAX Index	7.3	-6.2	-3.0	72.3	109.3	130.5	-10.3	-3.0	19.7	15.7
Prime All Share Index	6.7	-2.9	-6.7	30.0	54.3	115.4	-4.9	-6.6	9.1	9.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
TecDAX Index	17.2	25.5	25.0	20.4	20.6	6.4	0.5	0.6	1.1	0.2
Prime All Share Index	16.4	23.8	24.4	19.4	21.0	6.3	0.8	0.5	0.6	-0.1
Index to benchmark	Correlation					Tracking error (%)				
TecDAX Index	0.8	0.9	0.9	0.9	0.9	9.9	12.4	11.9	10.3	11.0
Index to benchmark	Beta					Annualized information ratio				
TecDAX Index	1.3	1.2	1.2	1.2	1.1	0.7	-0.4	0.3	0.9	0.5

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on Euribor1m

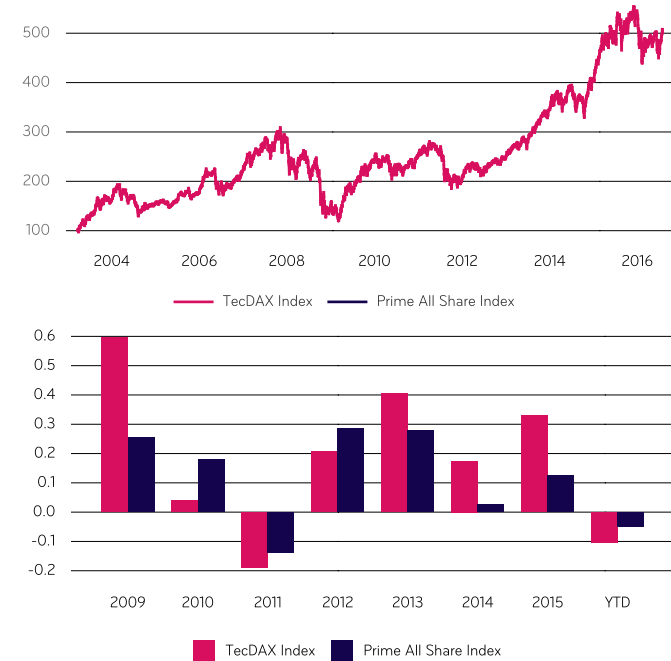
(EUR, total return), all data as of Jul. 29, 2016



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				
TecDAX Index	30.7	25.0	25.5	21.2	2.8	1.6	1.7	1.2
Prime All Share Index	22.8	14.3	14.7	14.1	1.7	2.6	0.6	2.2

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



Methodology

To qualify for a listing in the index, companies have to have their registered office or operational headquarters in Germany, or else generate a significant proportion of their trading turnover on the Frankfurter Wertpapierbörse (FWB®, the Frankfurt Stock Exchange) and have their headquarters in a member state of the EU or EFTA. The weighting of components in the index is determined on the basis of market cap of shares in free float. To ensure tradability of the TecDAX®, the weighting of individual components is capped at 10% each quarter.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price	EUR	DE0007203283	TDXK	.TECDAXP
Total Return	EUR	DE0007203275	TDXP	.TECDAX

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

Quick facts

Weighting	Free-float market cap
No. of components	50
Calculation hours	9:00 - 17:45 CET
Base value/base date	1,000 as of Dec. 30, 1987
History	Available since Dec. 30, 1987
Inception date	Jan. 19, 1996

<sup>3</sup> STOXX data from Mar. 24, 2003 to Jul. 29, 2016

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

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

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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 needs. STOXX offers customization in almost unlimited forms, for example in terms of selection and weighting of the individual components and the methodologies chosen for index calculation.

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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.

**BLUE-CHIP INDICES**

## TECDAX INDEX

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

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
QIAGEN NV EO -,01	Pharma & Healthcare	Germany	11.76
WIRECARD AG	Software	Germany	9.75
UTD.INTERNET AG NA	Software	Germany	9.71
FREENET AG NA	Telecommunication	Germany	7.98
SARTORIUS AG VZO O.N.	Pharma & Healthcare	Germany	6.10
TELEFONICA DTLD HLDG AG	Telecommunication	Germany	5.78
DIALOG SEMICOND. LS-,10	Technology	Germany	5.69
SOFTWARE AG O.N.	Software	Germany	4.62
DRILLISCH AG O.N.	Telecommunication	Germany	3.88
NORDEX SE O.N.	Industrial	Germany	3.85

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

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