

Indxx Global YieldCo Index (TR)

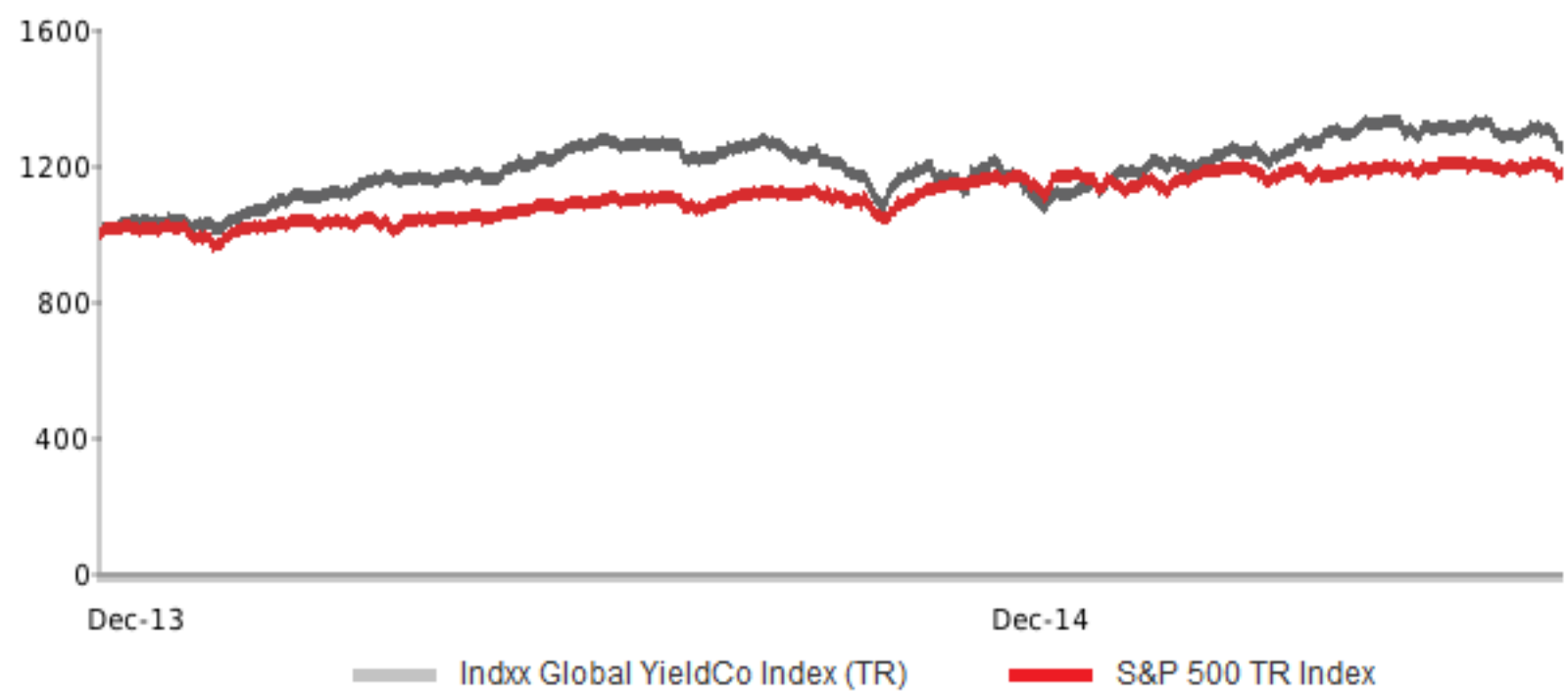
Index Description

The Indxx Global YieldCo Index is an adjusted market cap weighted index designed to provide access to globally listed securities which are categorized as YieldCos

Index Characteristics

Base Date	12/20/2013
No. of Constituents	20
Total Market Cap (\$ Mn)	41,959
Average Market Cap (\$ Mn)	2,098
Median Market Cap (\$ Mn)	869
Largest Constituent (\$ Mn)	9,376
Smallest Constituent (\$ Mn)	232

Performance Graph



Fundamentals

Price to Earnings Ratio*	17.39x
Price to Sales Ratio*	5.66x
Sharpe Ratio*	-0.26
Dividend Yield*	4.00%
52 Week High/Low**	1328 / 1075

*Trailing 12 months data for current year portfolio

**Trailing 12 months

Market Cap Breakdown

Large Cap (> \$10 Bn)	0.00%
Mid Cap (\$2 Bn - \$10 Bn)	53.22%
Small Cap (\$0.1 Bn - \$2 Bn)	46.78%

Top 5 Country Breakdown

United States	46.42%
Canada	15.76%
Spain	11.08%
Guernsey	10.00%
Bermuda	8.76%

Top 10 Constituents

Company Name	ISIN	Industry	Weight
TerraForm Power Inc.	US88104R1005	Utilities	11.41%
NextEra Energy Partners LP	US65341B1061	Utilities	9.21%
Brookfield Renewable Energy Partners LP	BMG162581083	Utilities	8.76%
NRG Yield Inc.	US62942X3061	Utilities	7.88%
Abengoa Yield Plc	GB00BLP5YB54	Utilities	6.27%
The Renewables Infrastructure Group Ltd.	GG00BBHX2H91	Utilities	4.96%
Pattern Energy Group Inc.	US70338P1003	Utilities	4.87%
TransAlta Renewables Inc.	CA8934631091	Utilities	4.87%
Northland Power Inc.	CA6665111002	Utilities	4.86%
SunEdison Inc.	US86732Y1091	Information Technology	4.82%

Risk & Return Statistics

Statistic	QTD	YTD	1 Year	Since Base Date
Beta ¹	0.81	0.65	0.74	0.68
Correlation ¹	0.65	0.61	0.61	0.60
Cumulative Return ²	-1.33%	9.78%	-1.67%	14.98%
Standard Deviation	12.32%	12.64%	14.56%	12.92%

¹w.r.t. S&P 500 TR Index

²All returns for period greater than 1 year are annualized