

Omnient fact sheet

Index description

The Omnient Big Data and Cloud Computing 60 Index comprises a selection of stocks from the STOXX Global 1800 Index that can be associated with big data and cloud computing. Companies are categorized based on their Industry Classification Benchmark (ICB) nomenclature. The final universe of companies is selected based on their profitability and financial health.

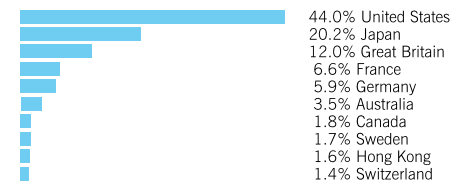
Key facts

- Comprises a selection of stocks from the STOXX Global 1800 Index that can be associated with big data and cloud computing
- Accesses the income premia derived from superior return on equity
- Screens companies for sound financial health and operating efficiency by looking at their current ratio
- Offers reduced volatility due to volatility-based weighting Approach
- Applies liquidity and size filters to ensure tradability

Descriptive statistics

Index	Market cap(EUR bn.)			Components(EUR bn.)			Component weight		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12months
Omnient Big Data and Cloud Computing 60 Index	0.0	1.0	0.0	0.0	0.0	0.0	3.1	0.8	N/A
STOXX Global 1800 Index	38,753	34,526.0	19.2	8.4	804.5	1.5	2.3	0.0	2.9

Country weighting

Risk and return¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
Omnient Big Data and Cloud Computing 60 Index	0.9	13.1	22.9	46.3	134.7	N/A	N/A	23.4	13.7	18.9
STOXX Global 1800 Index	-0.2	3.4	8.9	23.5	83.8	N/A	N/A	9.1	7.4	13.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
Omnient Big Data and Cloud Computing 60 Index	11.0	11.6	10.4	13.7	12.9	N/A	N/A	2.0	1.0	1.3
STOXX Global 1800 Index	9.6	12.3	10.6	14.0	13.0	N/A	N/A	N/A	0.5	1.0
Index to benchmark	Correlation					Tracking error (%)				
Omnient Big Data and Cloud Computing 60 Index	0.8	0.9	0.9	0.9	0.9	6.3	5.2	4.5	5.1	4.7
Index to benchmark	Beta					Annualized information ratio				
Omnient Big Data and Cloud Computing 60 Index	1.0	0.9	0.9	0.9	0.9	2.0	3.5	2.7	1.1	1.0

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

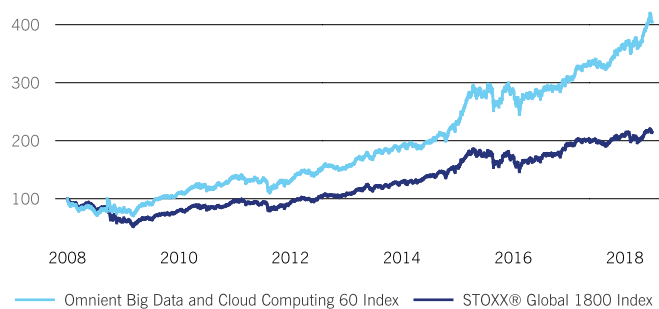
² Based on Euribor1m

(EUR, gross return), all data as of Jun. 29, 2018

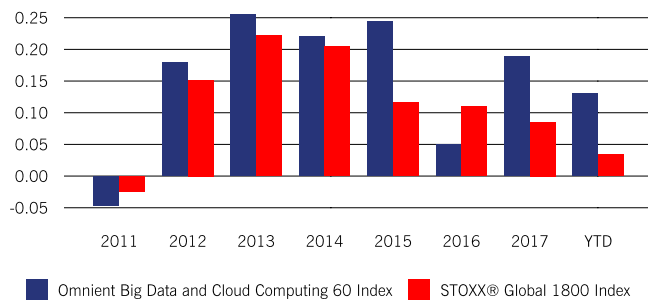
Fundamentals (for last 12 months)

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
Omnient Big Data and Cloud Computing 60	25.4	21.4	25.0	21.4	4.7	N/A	2.5	20.4
STOXX Global 1800 Index	19.1	15.8	17.9	15.7	0.1	2.6	1.6	12.0

Index performance



Annual returns



Methodology

Agencies (5555), Investment Services (8777), Computer Services (9533), Software (9537), Broadline Retailers (5373) and Internet (9535).

Filters are applied in terms of (i) size (market capitalization greater than EUR 0.2 bn), and (ii) liquidity (3-month average daily trading volume (ADTV) greater than EUR 1 mn).

From these, the top 60 constituents based on a composite rank are selected for the final index composition. The composite rank is an aggregate of two ranks based on the following parameters: current ratio, and return on equity

The constituents are then weighted in terms of the inverse of the minimum between their 3-month and 12-month volatility, subject to a maximum weight of 15% per constituent.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0393657280	OMNTBCGE	.OMNTBCGE
Gross Return	USD	CH0393657306	OMNTBCGU	.OMNTBCGU

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

Quick facts

Weighting	Price Weighted- Low Volatility
Cap factor	0.15
No. of components	60
Review frequency	Semi-Annual
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:00:00
Base value/base date	100 as of Sep. 19, 2008
History	
Inception date	May. 16, 2018

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data

Company	Supersector	Country	Weight (%)
RIGHTMOVE GRP	Media	GB	3.10
ALTEN	Technology	FR	2.66
Omnicom Group Inc.	Media	US	2.48
Amdocs Ltd.	Technology	US	2.39
CDK Global	Technology	US	2.34
SAP	Technology	DE	2.31
Cognizant Technology Solutions	Technology	US	2.25
DASSAULT SYSTEMS	Technology	FR	2.19
Costco Wholesale Corp.	Retail	US	2.08
LONDON STOCK EXCHANGE	Financial Services	GB	2.08

⁴ Based on the composition as of Jun. 29, 2018

Omnient is powered by STOXX®

about stoxx

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customization

The index can be used as a basis for the definition of STOXX® 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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This document contains index performance data based on backtesting, 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. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

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