

# ISTOXX<sup>®</sup> FACTSET AUTOMATION & ROBOTICS (TTM) JPY INDEX

## Index description

The iSTOXX FactSet Automation & Robotics (TTM) JPY Index tracks the performance of the USD version of the iSTOXX<sup>®</sup> FactSet Automation & Robotics Index converted into Japanese Yen using the Telegraphic Transfer Middle JPY exchange rate.

## Key facts

• Index allows targeted investment in robotics and automation.

• Detailed Revere data helps select companies from relevant sectors based on revenue exposure.

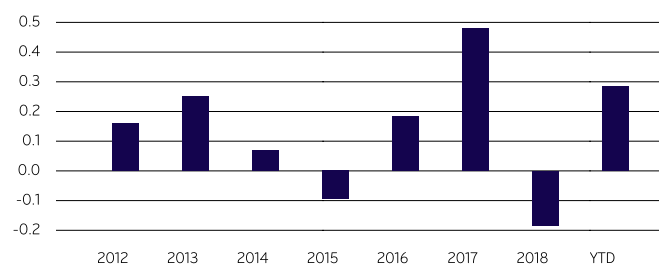
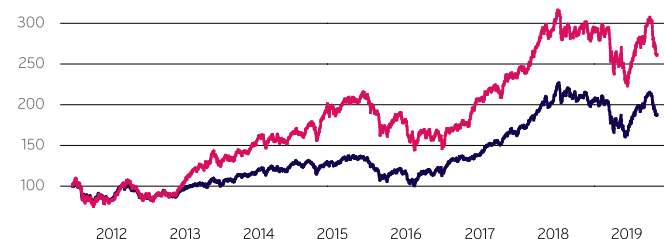
• Size and liquidity filters ensure replicability.

• The USD version of the index is converted into Japanese Yen using the Telegraphic Transfer Middle JPY exchange rate.

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

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX FactSet Automation & Robotics (TTM) JPY Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
iSTOXX FactSet Automation & Robotics Index	6.9	28.3	4.1	80.3	78.9	N/A	N/A	4.1	22.0	12.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX FactSet Automation & Robotics (TTM) JPY Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
iSTOXX FactSet Automation & Robotics Index	10.3	13.7	16.6	13.8	13.6	N/A	N/A	N/A	1.5	0.9
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX FactSet Automation & Robotics (TTM) JPY Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
iSTOXX FactSet Automation & Robotics (TTM) JPY Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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



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

<sup>2</sup> Based on Euribor1m

<sup>3</sup> STOXX data from Jun. 21, 2011 to May 31, 2019

(JPY, net return), all data as of Apr. 30, 2019

## ISTOXX INDICES

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### Methodology

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#### CONTACT DETAILS

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#### STOXX is part of Deutsche Boerse Group

##### 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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##### BACKTESTED PERFORMANCE

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.

