

# STOXX® GLOBAL SMART FACTORY INDEX

## Index description

The STOXX Global Smart Factory index is comprised of companies that stand to benefit from the smart factory trend. The companies in this index combine physical production and operations with smart digital technology, machine learning and big data to create a more holistic and well-connected ecosystem for companies that focus on manufacturing and supply chain management. An increase in the adoption of industrial robots, the evolution of the Industrial Internet of Things (IIoT) and the growth in demand for smart automation solutions are expected to drive the shift towards smart factories, benefiting the companies included in this index.

Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the smart factory trend.

Furthermore, the index excludes companies identified as non-compliant based on Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons.

## Key facts

»Index allows targeted investment in companies that promote intelligent factory

»Detailed Revere data helps select companies with a revenue exposure above 50% to smart factory related sectors

»Liquidity filter ensures replicability

»Index integrates ESG considerations

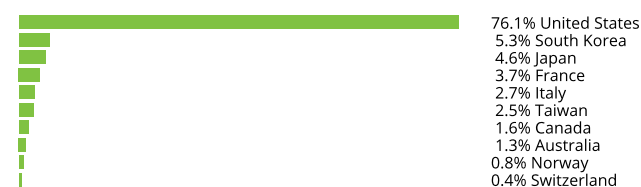
## Descriptive statistics

| Index   | Market cap (USD bn.) |            | Components (USD bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|   | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX Global Smart Factory Index                        | N/A                  | 11.6       | 0.1                  | 0.0    | 1.0     | 0.0      | 8.4                  | 0.0      | 18.0           |
| STOXX Developed and Emerging Markets Total Market Index | 87,896.6             | 74,277.2   | 6.7                  | 0.7    | 2,940.1 | 0.0      | 4.0                  | 0.0      | 2.5            |

## 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   |
| STOXX Global Smart Factory Index                        | 3.5                       | 31.9 | 16.7 | 46.2 | 74.5 | N/A                                  | N/A  | 16.8 | 13.7 | 11.9 |
| STOXX Developed and Emerging Markets Total Market Index | 3.7                       | 18.2 | 13.4 | 38.2 | 50.2 | N/A                                  | N/A  | 13.6 | 11.5 | 8.6  |
| Index volatility and risk                               | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX Global Smart Factory Index                        | 19.6                      | 21.6 | 26.2 | 25.2 | 27.6 | N/A                                  | N/A  | 0.5  | 0.5  | 0.4  |
| STOXX Developed and Emerging Markets Total Market Index | 9.2                       | 11.2 | 15.3 | 15.0 | 17.6 | N/A                                  | N/A  | 0.8  | 0.7  | 0.5  |
| Index to benchmark                                      | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |      |
| STOXX Global Smart Factory Index                        | 0.7                       | 0.8  | 0.9  | 0.9  | 0.9  | 15.5                                 | 14.4 | 14.6 | 14.5 | 15.0 |
| Index to benchmark                                      | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |      |
| STOXX Global Smart Factory Index                        | 1.5                       | 1.5  | 1.5  | 1.4  | 1.4  | -0.2                                 | 1.4  | 0.3  | 0.2  | 0.3  |

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

<sup>2</sup> Based on EURIBOR1M

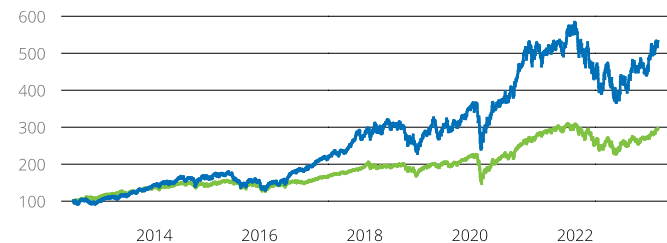
(USD, gross return), all data as of Jul. 31, 2023

## THEME INDICES

## STOXX® GLOBAL SMART FACTORY INDEX

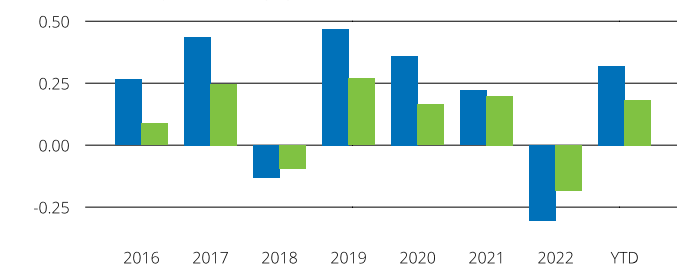
## Fundamentals (for last 12 months)

| Index   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|   | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| STOXX Global Smart Factory Index                        | 43.9                             | 34.1      | 26.3                             | 24.4      | 3.7            | 1.8                                | 4.0             | 38.9                |
| STOXX Developed and Emerging Markets Total Market Index | 0.8                              | 15.8      | 0.7                              | 15.0      | 0.2            | 2.5                                | 1.4             | 0.2                 |

Performance and annual returns<sup>4</sup>

— STOXX® Global Smart Factory Index

— STOXX® Developed and Emerging Markets Total Market Index



■ STOXX® Global Smart Factory Index

■ STOXX® Developed and Emerging Markets Total Market Index

## Methodology

The parent index is the STOXX® Developed and Emerging Markets Total Market Index. The index applies two screens. In a first step, only stocks with a 3-month median daily trading volume (MDTV) greater than EUR 1,000,000 are included. In a second step, only companies with revenue exposure of more than 50% to the sectors associated with the theme are selected. Companies that Sustainalytics deems to be in breach of the Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons are excluded.

The index is weighted proportionally to the free-float market capitalization of the selected stocks multiplied by their aggregate revenue exposure to themes. Weights are capped according to the following constraints: the sum of all weights above 4.5% should not exceed 35%, and no single weight should exceed 8%.

The index composition is reviewed annually and rebalanced quarterly.

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg      | Reuters   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0462846020 | STXSFCGR | STXSFCGR INDEX | .STXSFCGR |
| Net Return EUR   | CH0462845964 | STXSFCR  |                | .STXSFCR  |
| Price EUR        | CH0462846103 | STXSFCP  |                | .STXSFCP  |
| Gross Return USD | CH0462846004 | STXSFCGV |                | .STXSFCGV |
| Net Return USD   | CH0462845980 | STXSFCV  |                | .STXSFCV  |
| Price USD        | CH0462846038 | STXSFCL  |                | .STXSFCL  |

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

## Quick facts

|   |  |
|---|--|
| Weighting   | Weights are determined proportionally to market cap times the    |
| Cap factor  | Sum of weights above 4.5% not to exceed 35%. No single weight to |
| No. of components   | Variable   |
| Review frequency  | Components are reviewed annually, weighting factors are          |
| Calculation/distribution  | dayend   |
| Calculation hours   | 22:00:00 22:00:00  |
| Base value/base date  | 100 as of Jun. 18, 2012  |
| History   | Available as of Jun. 18, 2012                                    |
| Inception date  | Feb. 20, 2019  |
| To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet. |  |

## CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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.

## 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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jun. 18, 2012 to Jul. 31, 2023

(USD, gross return), all data as of Jul. 31, 2023

## STOXX® GLOBAL SMART FACTORY INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>            | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|---------------------------|--------------------|----------------|-------------------|
| Qualcomm Inc.             | Technology         | United States  | 8.43              |
| Intel Corp.               | Technology         | United States  | 8.34              |
| BROADCOM                  | Technology         | United States  | 8.29              |
| Texas Instruments Inc.    | Technology         | United States  | 7.75              |
| Microchip Technology Inc. | Technology         | United States  | 4.85              |
| SK HYNIX INC              | Technology         | South Korea    | 4.80              |
| Analog Devices Inc.       | Technology         | United States  | 4.58              |
| Micron Technology Inc.    | Technology         | United States  | 4.56              |
| Autodesk Inc.             | Technology         | United States  | 4.42              |
| DASSAULT SYSTEMS          | Technology         | France         | 3.69              |

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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