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
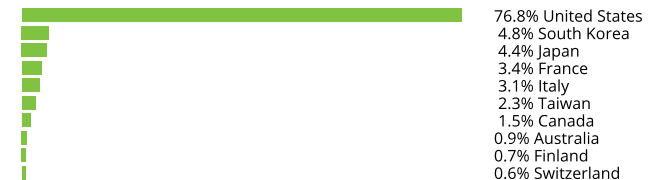
»Index integrates ESG considerations

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	11.2	0.1	0.0	1.1	0.0	9.8	0.0	13.7
STOXX Developed and Emerging Markets Total Market Index	80,541.0	67,975.2	6.2	0.7	2,655.1	0.0	3.9	0.0	2.8

Supersector weighting (top 10)

89.7% Technology

9.4% Industrial Goods & Services

0.9% Consumer Products & Services

Country weighting

76.8% United States
4.8% South Korea
4.4% Japan
3.4% France
3.1% Italy
2.3% Taiwan
1.5% Canada
0.9% Australia
0.7% Finland
0.6% Switzerland

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Smart Factory Index	6.5	19.9	4.1	42.9	56.6	N/A	N/A	4.1	12.7	9.5
STOXX Developed and Emerging Markets Total Market Index	-0.9	7.7	1.3	36.1	40.1	N/A	N/A	1.3	10.9	7.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX Global Smart Factory Index	24.4	22.6	28.0	25.5	27.5	N/A	N/A	0.1	0.5	0.3
STOXX Developed and Emerging Markets Total Market Index	10.2	11.8	17.1	15.5	17.6	N/A	N/A	-0.1	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Smart Factory Index	0.8	0.8	0.9	0.9	0.9	17.8	14.5	14.8	14.4	15.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Smart Factory Index	1.9	1.6	1.5	1.4	1.4	4.6	1.9	0.3	0.2	0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
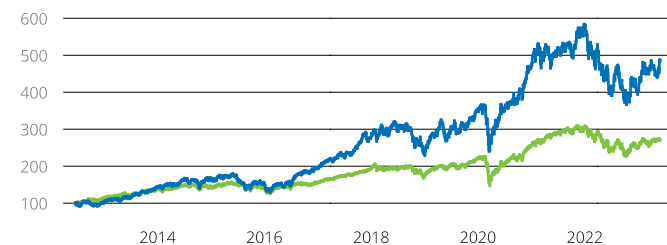[2] Based on EURIBOR1M

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

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THEME INDICES
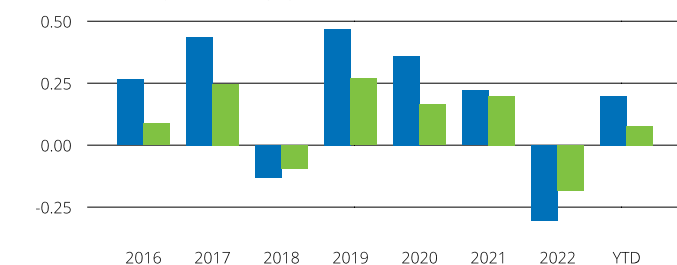# STOXX® GLOBAL SMART FACTORY INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Global Smart Factory Index	34.0	30.9	23.1	21.7	3.2	1.7	3.6	33.0
STOXX Developed and Emerging Markets Total Market Index	-0.8	16.8	16.8	15.9	0.1	2.3	1.4	5.3

Performance and annual returns⁴

— 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

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.

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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.

³ gr. div. yield is calculated as gr. return index return minus price index return
⁴ STOXX data from Jun. 18, 2012 to May 31, 2023

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

THEME INDICES
STOXX® GLOBAL SMART FACTORY INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
BROADCOM	Technology	United States	9.82
Intel Corp.	Technology	United States	9.00
Texas Instruments Inc.	Technology	United States	7.59
Qualcomm Inc.	Technology	United States	7.32
Micron Technology Inc.	Technology	United States	5.22
SK HYNIX INC	Technology	South Korea	4.52
Autodesk Inc.	Technology	United States	4.23
Analog Devices Inc.	Technology	United States	4.12
Microchip Technology Inc.	Technology	United States	3.66
DASSAULT SYSTEMS	Technology	France	3.39

[5] Based on the composition as of May 31, 2023