

# STOXX GLOBAL INTELLIGENT COMPUTING ADTV5

## Index description

Artificial intelligence (AI) is the science of creating computer programs and machines that exhibit human-like intelligence and cognitive skills. The STOXX® Global Intelligent Computing Index is comprised of companies from a wide range of industries that invest heavily in the development of new AI technologies. These companies are, therefore, considered to be well-positioned to benefit from the increased adoption of AI technologies.

## Key facts

»Index allows targeted investment in AI, a significant megatrend.

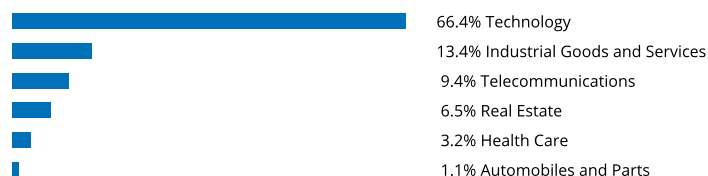
»Detailed Revere data helps select companies with a revenue exposure above 50% to AI-related sectors.

»Size and liquidity filters ensure replicability.

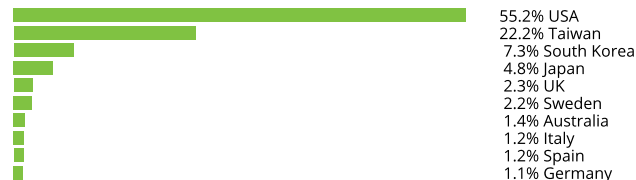
## Descriptive statistics

| 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 Intelligent Computing ADTV5          | N/A                  | 11.0       | 0.1                  | 0.1    | 0.3     | 0.0      | 2.5                  | 0.4      | 34.3           |
| STOXX Developed and Emerging Markets Total Market | 85,171.5             | 72,070.8   | 6.5                  | 0.7    | 2,811.7 | 0.0      | 3.9                  | 0.0      | 2.8            |

## 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 Intelligent Computing ADTV5          | -6.4                      | 17.9 | 16.1 | 27.7 | 55.9 | N/A                          | N/A | 16.2 | 8.6 | 9.4 |
| STOXX Developed and Emerging Markets Total Market | -2.7                      | 22.9 | 13.9 | 25.0 | 41.3 | N/A                          | N/A | 14.0 | 7.8 | 7.2 |
| Index volatility and risk                         | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio      |     |      |     |     |
|                                                   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y  | 5Y  |
| STOXX Global Intelligent Computing ADTV5          | N/A                       | N/A  | 18.9 | 18.2 | 19.9 | N/A                          | N/A | 0.6  | 0.4 | 0.4 |
| STOXX Developed and Emerging Markets Total Market | N/A                       | N/A  | 14.9 | 15.0 | 17.6 | N/A                          | N/A | 0.7  | 0.5 | 0.4 |
| Index to benchmark                                | Correlation               |      |      |      |      | Tracking error (%)           |     |      |     |     |
|                                                   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y  | 5Y  |
| STOXX Global Intelligent Computing ADTV5          | 0.8                       | 0.9  | 0.9  | 1.0  | 1.0  | 12.6                         | 7.7 | 7.0  | 5.9 | 5.5 |
| Index to benchmark                                | Beta                      |      |      |      |      | Annualized information ratio |     |      |     |     |
|                                                   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD | 1Y   | 3Y  | 5Y  |
| STOXX Global Intelligent Computing ADTV5          | 1.4                       | 1.3  | 1.2  | 1.2  | 1.1  | -3.4                         | 0.6 | 0.3  | 0.2 | 0.4 |

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

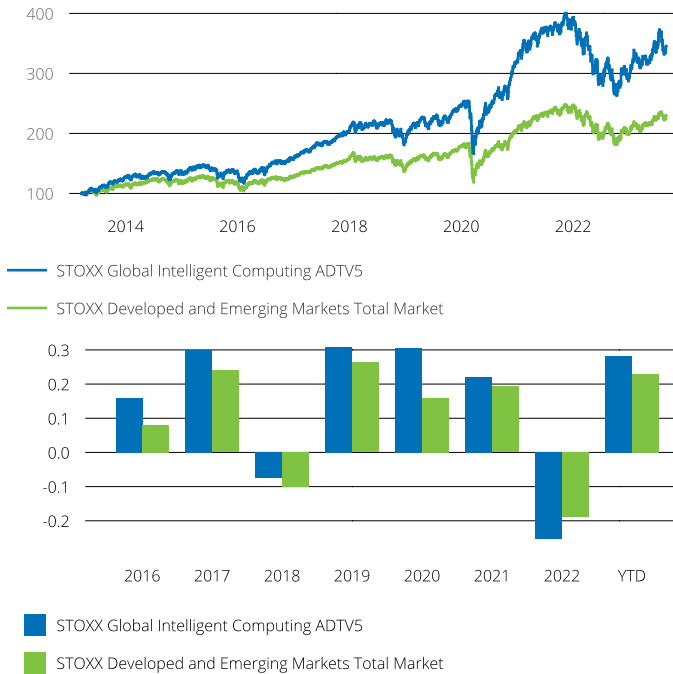
(USD, net return), all data as of Aug. 31, 2023

## THEME INDICES

## STOXX GLOBAL INTELLIGENT COMPUTING ADTV5

## 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 Intelligent Computing ADTV5          | -342.5                           | 41.1      | 21.5                             | 23.3      | 3.0            | 1.4                                | 2.4             | 60.3                |
| STOXX Developed and Emerging Markets Total Market | 17.6                             | 14.7      | 14.8                             | 14.0      | 0.2            | 1.9                                | 1.3             | 0.2                 |

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

## Methodology

The parent index of the STOXX Global Intelligent Computing Index is the STOXX® Developed and Emerging Total Market Index. The index applies several screens that include:

**Liquidity screening:** Only stocks with a 3-month average daily trading value (ADTV) greater than EUR 5,000,000 are included.

**Revenues:** More than 50% of revenues over the past year generated within the aggregate of the RBICS sectors associated with AI.

**Market capitalization screening:** Free-float Market Capitalization greater than 100 million EUR.

The index composition is reviewed annually and weighting factors are recalculated quarterly.

The detailed methodology including the calculation formula can be found in our rulebooks: [www.stoxx.com/rulebooks](http://www.stoxx.com/rulebooks)

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg     | Reuters   |
|------------------|--------------|----------|---------------|-----------|
| Price EUR        | CH0416062823 | STXAA5P  | STXAA5P INDEX | .STXAA5P  |
| Net Return EUR   | CH0416062807 | STXAA5R  | STXAA5R INDEX | .STXAA5R  |
| Gross Return EUR | CH0416062815 | STXAA5GR |               | .STXAA5GR |
| Price USD        | CH0420465723 | STXAA5L  |               | .STXAA5L  |
| Net Return USD   | CH0420468651 | STXAA5V  |               | .STXAA5V  |
| Gross Return USD | CH0420468685 | STXAA5GV |               | .STXAA5GV |

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

## Quick facts

|                                                                                                                                           |                              |
|-------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|
| Weighting                                                                                                                                 | Equal                        |
| Cap factor                                                                                                                                | None                         |
| No. of components                                                                                                                         | Variable                     |
| Review frequency                                                                                                                          | Annually                     |
| Calculation/distribution                                                                                                                  | Dayend                       |
| Calculation hours                                                                                                                         | 22:00:00 22:00:00            |
| Base value/base date                                                                                                                      | 100 as of Mar. 18, 2013      |
| History                                                                                                                                   | Available from March 18 2013 |
| Inception date                                                                                                                            | May. 16, 2018                |
| 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> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 18, 2013 to Aug. 31, 2023

(USD, net return), all data as of Aug. 31, 2023

STOXX GLOBAL INTELLIGENT COMPUTING ADTV5

Top 10 Components<sup>5</sup>

| Company                   | Supersector        | Country     | Weight (%) |
|---------------------------|--------------------|-------------|------------|
| Faraday Tech              | Technology         | Taiwan      | 2.52       |
| ALCHIP TECHNOLOGIES       | Technology         | Taiwan      | 1.95       |
| SALTUX                    | Technology         | South Korea | 1.87       |
| Wistron Neweb             | Telecommunications | Taiwan      | 1.83       |
| WIWYNN CORPORATION        | Technology         | Taiwan      | 1.68       |
| VIA TECHNOLOGIES          | Technology         | Taiwan      | 1.67       |
| NVIDIA Corp.              | Technology         | USA         | 1.63       |
| Digital Realty Trust Inc. | Real Estate        | USA         | 1.60       |
| MITAC HOLDING             | Technology         | Taiwan      | 1.58       |
| ALCHERA                   | Technology         | South Korea | 1.57       |

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