

# STOXX® GLOBAL ARTIFICIAL INTELLIGENCE INDEX

## Index description

Derived from the STOXX® Developed and Emerging Markets Total Market Index, the STOXX® Global Artificial Intelligence Index is comprised of companies that are positively exposed to artificial intelligence (AI). AI is the science of creating computing programs that mimic as closely as possible the patterns of learning, growth and mastery exhibited in human intelligence. As AI develops, these companies are positioned to take advantage of the long-term trend towards automation, which may have a substantial impact on their revenue in the future.

Revere data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial positive AI exposure.

## 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.

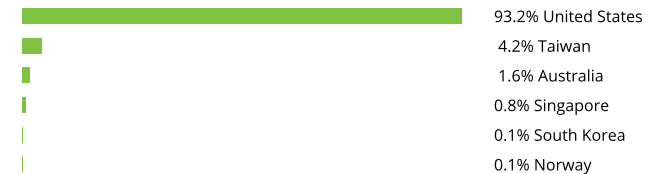
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Artificial Intelligence Index	N/A	11.2	0.2	0.1	1.2	0.0	10.8	0.0	31.3
STOXX Developed and Emerging Markets Total Market Index	74,417.9	62,596.0	5.8	0.7	2,091.6	0.0	3.3	0.0	2.7

## 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 Artificial Intelligence Index	3.5	19.1	-10.3	49.3	88.3	N/A	N/A	-10.4	14.4	13.7
STOXX Developed and Emerging Markets Total Market Index	-0.3	5.0	-2.7	34.2	51.3	N/A	N/A	-2.7	10.4	8.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Global Artificial Intelligence Index	33.9	28.5	35.8	34.6	30.8	N/A	N/A	-0.3	0.4	0.4
STOXX Developed and Emerging Markets Total Market Index	10.6	10.4	16.7	19.7	17.0	N/A	N/A	-0.2	0.5	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Artificial Intelligence Index	0.9	0.8	0.9	0.9	0.9	25.9	20.8	22.3	20.6	18.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Artificial Intelligence Index	2.8	2.3	1.9	1.5	1.5	1.9	3.8	-0.3	0.3	0.3

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

<sup>2</sup> Based on EURIBOR1M

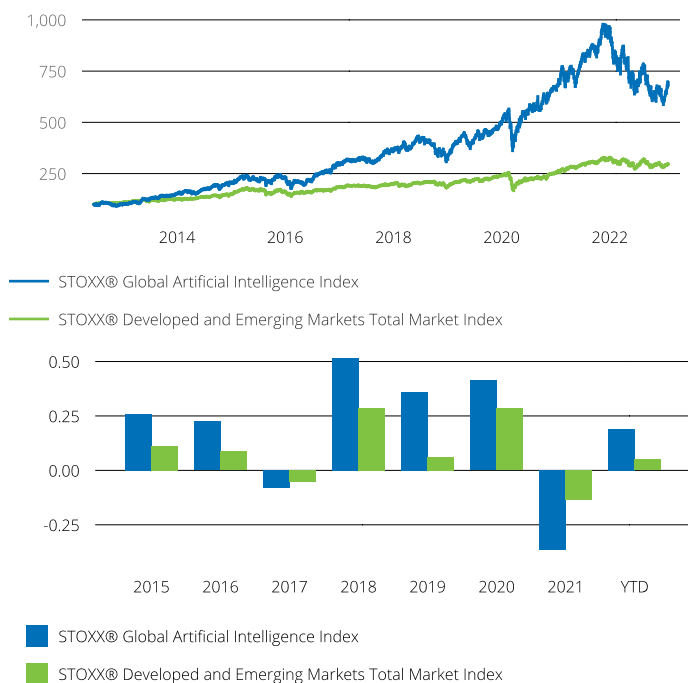
(EUR, net return), all data as of Feb. 28, 2023

## THEMATIC INDICES

## STOXX® GLOBAL ARTIFICIAL INTELLIGENCE INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Global Artificial Intelligence Index	70.6	40.0	27.7	31.2	3.7	0.7	3.0	13.4
STOXX Developed and Emerging Markets Total Market Index	-0.8	16.4	15.6	15.5	0.1	1.6	1.4	4.9

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

## Methodology

The parent index of the STOXX Global Artificial Intelligence 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 average daily trading value (ADTV) greater than EUR 1,000,000 are included. In a second step, only companies with revenue exposure of more than 50% to a number of sectors associated with AI are included.

The index is weighted proportionally to the free-float market cap of the selected stocks multiplied by their aggregate revenue exposure to AI. 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. Index weighting cap factors are recalculated quarterly.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0381459905	STXAIGR	STXAIGR INDEX	.STXAIGR
Gross Return EUR	CH0381459905	STXAIGR	STXAIGR INDEX	.STXAIGR
Net Return EUR	CH0381459897	STXAIR		.STXAIR
Net Return EUR	CH0381459897	STXAIR		.STXAIR
Price EUR	CH0381459863	STXAIP	STXAIP INDEX	.STXAIP
Price EUR	CH0381459863	STXAIP	STXAIP INDEX	.STXAIP
Gross Return USD	CH0381459913	STXAIGV	STXAIGV INDEX	.STXAIGV
Gross Return USD	CH0381459913	STXAIGV	STXAIGV INDEX	.STXAIGV
Net Return USD	CH0381459871	STXAIV	STXAIV INDEX	.STXAIV
Net Return USD	CH0381459871	STXAIV	STXAIV INDEX	.STXAIV

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	Realtime/15sec for price indices, day end for others
Calculation hours	00:00 - 22:00 for price indices, 22:00 - 22:00 for others
Base value/base date	100 as of Jun. 18, 2012
History	Available daily as of Jun 18 2012
Inception date	Jan. 23, 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

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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 Jun. 18, 2012 to Jan. 31, 2023

(EUR, net return), all data as of Feb. 28, 2023

## STOXX® GLOBAL ARTIFICIAL INTELLIGENCE INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
META PLATFORMS CLASS A	Technology	United States	10.78
NVIDIA Corp.	Technology	United States	9.61
ALPHABET CLASS C	Technology	United States	6.83
Intel Corp.	Technology	United States	6.23
SEAGATE TECHNOLOGY HOLDINGS	Technology	United States	4.74
SPLUNK	Technology	United States	4.71
ADVANCED MICRO DEVICES	Technology	United States	4.46
PINTEREST A	Technology	United States	4.44
LATTICE SEMICONDUCTOR	Technology	United States	4.37
Western Digital Corp.	Technology	United States	4.37

<sup>5</sup> Based on the composition as of Feb. 28, 2023

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