

STOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE INDEX INDEX

Index description

Artificial intelligence (AI) is the science of creating computer programs and machines that exhibit human-like intelligence and cognitive skills. The STOXX® AI Global Artificial Intelligence 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.

STOXX teamed up with an award-winning AI company, Yewno, whose proprietary AI algorithms, which include knowledge graph techniques, are used to identify the index constituents from the universe of the STOXX® Developed and Emerging Markets Total Market Index. The key criterion used in the selection process is patent filings related to AI IP, thereby identifying AI innovators as well as AI adopters.

Key facts

- » Index allows targeted investment in AI, a significant megatrend.
- » Unique selection process based on an artificial-intelligence algorithm developed by Yewno Inc. to identify companies which invest heavily in AI technology, i.e. which own a significant amount of AI-related IP.
- » Liquidity filters ensure replicability of the index

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 AI Global Artificial Intelligence Index Index	0.0	10.6	0.1	0.1	0.1	0.0	0.8	0.4	N/A
STOXX Developed and Emerging Markets Total Market Index	63,998.0	52,496.0	7.4	1.5	920.0	0.0	1.8	0.0	4.0

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX AI Global Artificial Intelligence Index Index	-2.1	4.4	27.1	50.1	N/A	N/A	N/A	27.6	14.7	N/A
STOXX Developed and Emerging Markets Total Market Index	-4.2	1.0	18.2	26.8	61.0	N/A	N/A	18.5	8.3	10.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX AI Global Artificial Intelligence Index Index	17.6	13.5	8.4	11.7	N/A	N/A	N/A	2.9	1.2	N/A
STOXX Developed and Emerging Markets Total Market Index	18.0	13.8	7.6	11.1	10.5	N/A	N/A	N/A	0.7	0.9
Index to benchmark	Correlation					Tracking error (%)				
STOXX AI Global Artificial Intelligence Index Index	1.0	1.0	0.9	0.9	N/A	3.2	3.0	3.1	3.7	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX AI Global Artificial Intelligence Index Index	1.0	1.0	1.0	1.0	N/A	8.5	6.9	2.4	1.5	N/A

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

² Based on Euribor1m

(USD, net return), all data as of Feb. 28, 2018

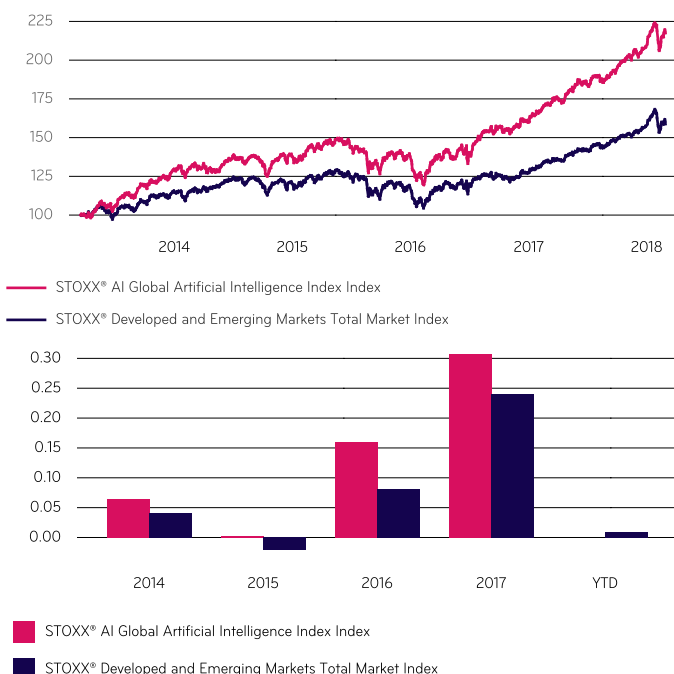
THEMATIC INDICES

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/book	Dividend yield (%) ⁴	Price/sales	Price/cash flow
	Trailing	Projected	Trailing	Projected				
STOXX AI Global Artificial Intelligence Index Index	25.4	16.4	19.2	15.8	2.5	1.6	1.1	19.5
STOXX Developed and Emerging Markets Total Market Index	20.0	16.2	17.9	15.9	0.2	2.1	1.4	3.6

Performance and annual returns³



Methodology

The parent index of the STOXX AI Global Artificial Intelligence Index is the STOXX® Developed and Emerging Markets Total Market Index. Companies are included in the index if they own significant AI-related intellectual property (IP), i.e. if they have been granted a significant number of AI-related patents. A company's AI IP is deemed to be significant if both its AI IP exposure and its AI IP contribution fall within the top 75% of companies (calculated based only on those companies which have AI IP exposure and make an AI IP contribution).

The remaining companies are then screened for liquidity, only selecting stocks with a 3-month average daily trading value (ADTV) greater than 1,000,000 EUR. The index is equal-weighted.

The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0393657322	STXAAIGR	STXAAIGR INDEX	.STXAAIGR
Net Return EUR	CH0393657660	STXAAIR		.STXAAIR
Price EUR	CH0393657413	STXAAIP	STXAAIP INDEX	.STXAAIP
Gross Return USD	CH0393657348	STXAAIGV	STXAAIGV INDEX	.STXAAIGV
Net Return USD	CH0393657595	STXAAIV		.STXAAIV
Price USD	CH0393657637	STXAAIL	STXAAIL INDEX	.STXAAIL

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Equal-weighted
Cap factor	N/A
No. of components	Variable
Review frequency	Quarterly in March, June, September and December
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 on Mar. 18, 2013
History	Available Daily since Mar. 18, 2013
Inception date	Jan. 22, 2018

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

³ STOXX data from Mar. 18, 2013 to Feb. 28, 2018

⁴ Net dividend yield is calculated as net return index return minus price index return

(USD, net return), all data as of Feb. 28, 2018

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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.

DISCLAIMER

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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.

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SHUTTERFLY	Retail	US	0.78
Netflix Inc.	Retail	US	0.72
Gigabyte Tech	Technology	TW	0.68
Ahnlab Inc	Technology	KR	0.67
CAPCOM	Technology	JP	0.62
Hewlett Packard Enterprise	Technology	US	0.61
NVIDIA Corp.	Technology	US	0.61
Amazon.com Inc.	Retail	US	0.60
NOKIA	Technology	FI	0.59
Hitachi Construction Machinery	Industrial Goods & Services	JP	0.58

⁵ Based on the composition as of Feb. 28, 2018
