

# ISTOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE 100 INDEX

## Index description

The iSTOXX AI Global Artificial Intelligence 100 Index allows a targeted investment in 100 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.

The index is equal-weighted and sets a minimum liquidity threshold to EUR 5 million.

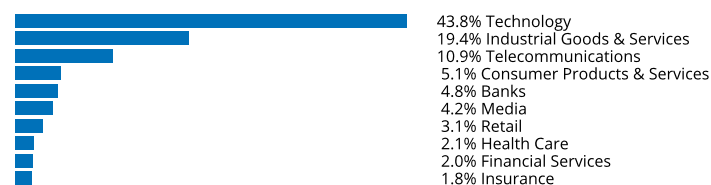
## Key facts

- »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. own a significant amount of AI related IP.
- »Liquidity filters ensure replicability.

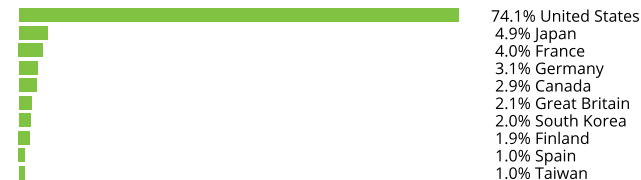
## Descriptive statistics

| Index                                                   | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|---------------------------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                                                         | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| iSTOXX AI Global Artificial Intelligence 100 Index      | N/A                  | 99.2       | 1.0                  | 1.0    | 1.3     | 0.8      | 1.3                  | 0.8      | 35.0           |
| STOXX Developed and Emerging Markets Total Market Index | 74,186.3             | 62,355.8   | 5.7                  | 0.6    | 2,302.3 | 0.0      | 3.7                  | 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   |
| iSTOXX AI Global Artificial Intelligence 100 Index      | -2.5                      | 9.3  | -2.2 | 43.0 | 91.2 | N/A                                  | N/A | -2.2 | 12.8 | 14.0 |
| STOXX Developed and Emerging Markets Total Market Index | -0.1                      | 5.0  | -2.3 | 42.8 | 54.9 | N/A                                  | N/A | -2.4 | 12.7 | 9.3  |
| Index volatility and risk                               | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| iSTOXX AI Global Artificial Intelligence 100 Index      | 15.3                      | 16.5 | 22.3 | 19.2 | 21.0 | N/A                                  | N/A | -0.3 | 0.6  | 0.6  |
| STOXX Developed and Emerging Markets Total Market Index | 11.7                      | 12.1 | 16.3 | 14.7 | 17.0 | N/A                                  | N/A | -0.3 | 0.8  | 0.5  |
| Index to benchmark                                      | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |      |
| iSTOXX AI Global Artificial Intelligence 100 Index      | 1.0                       | 1.0  | 1.0  | 0.9  | 1.0  | 4.7                                  | 6.2 | 7.8  | 7.0  | 6.8  |
| Index to benchmark                                      | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |      |
| iSTOXX AI Global Artificial Intelligence 100 Index      | 1.2                       | 1.3  | 1.3  | 1.2  | 1.2  | -7.5                                 | 2.1 | 0.1  | 0.1  | 0.7  |

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

<sup>2</sup> Based on EURIBOR1M

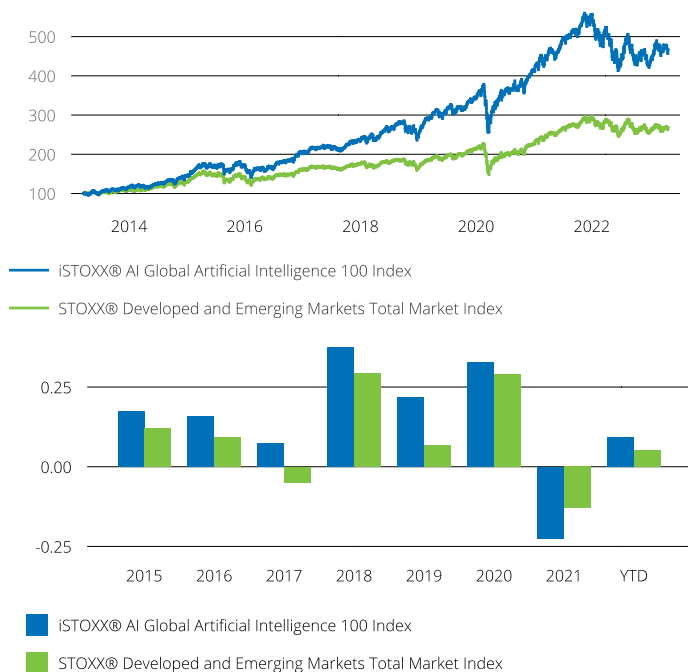
(EUR, gross return), all data as of Apr. 28, 2023

## ISTOXX INDICES

## ISTOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE 100 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            |
| iSTOXX AI Global Artificial Intelligence 100 Index      | 26.0                             | 20.4      | 21.4                             | 18.4      | 3.3            | 1.5                                | 1.7             | 11.5                |
| STOXX Developed and Emerging Markets Total Market Index | 22.7                             | 17.0      | 16.4                             | 16.1      | 0.1            | 2.2                                | 1.4             | 3.6                 |

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

## Methodology

The parent index of the iSTOXX® AI Global Artificial Intelligence 100 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. At first, companies from the parent index with no positive AI Exposure and AI Contribution are excluded. In case there are companies with multiple share lines, only the largest one in terms of free-float market cap is considered. Then, the median values of the AI Exposure and the AI Contribution are calculated. Only companies having in both the AI Exposure and AI Contribution values equal or greater than the respective median are eligible for selection. Finally, a liquidity filter is applied and the largest 100 of the remaining companies, in terms of free-float market cap, are selected.

The index is equally weighted and its composition is reviewed quarterly.

The detailed methodology including the calculation formula can be found in

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg | Reuters   |
|------------------|--------------|----------|-----------|-----------|
| Gross Return EUR | CH0560721497 | IXAGAIGR |           | .IXAGAIGR |
| Net Return EUR   | CH0560721513 | IXAGAIR  |           | .IXAGAIR  |
| Price EUR        | CH0560721539 | IXAGAIP  |           | .IXAGAIP  |
| Gross Return USD | CH0560721521 | IXAGAIGV |           | .IXAGAIGV |
| Net Return USD   | CH0560721505 | IXAGAIV  |           | .IXAGAIV  |
| Price USD        | CH0560721489 | IXAGAIL  |           | .IXAGAIL  |

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        | 100                                 |
| Review frequency         | Quarterly                           |
| Calculation/distribution | realtime 15 sec                     |
| Calculation hours        | 00:00:00 22:15:00                   |
| Base value/base date     | 100 as of Mar. 18, 2013             |
| History                  | Available daily as of March 18 2013 |
| Inception date           | Aug. 05, 2020                       |

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> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 18, 2013 to Apr. 28, 2023

## ISTOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE 100 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  | 1.28              |
| Microsoft Corp.        | Technology                   | United States  | 1.17              |
| NVIDIA Corp.           | Technology                   | United States  | 1.14              |
| Intel Corp.            | Technology                   | United States  | 1.13              |
| ALPHABET CLASS C       | Technology                   | United States  | 1.13              |
| Micron Technology Inc. | Technology                   | United States  | 1.12              |
| Electronic Arts Inc.   | Consumer Products & Services | United States  | 1.11              |
| SAP                    | Technology                   | Germany        | 1.11              |
| DELL TECHNOLOGIES      | Technology                   | United States  | 1.11              |
| MONGODB A              | Technology                   | United States  | 1.10              |

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

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