

STOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE 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® 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.

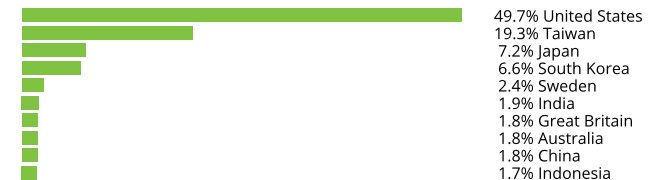
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---------------------------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX AI Global Artificial Intelligence Index | N/A | 10.5 | 0.1 | 0.1 | 0.2 | 0.1 | 1.7 | 0.5 | 111.8 |
| STOXX Developed and Emerging Markets Total Market Index | 79,724.3 | 67,371.1 | 6.1 | 0.7 | 2,666.6 | 0.0 | 4.0 | 0.0 | 2.5 |

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 | 4.2 | 19.1 | 7.1 | 49.4 | 68.3 | N/A | N/A | 7.2 | 14.5 | 11.1 |
| STOXX Developed and Emerging Markets Total Market Index | 2.5 | 12.8 | 2.6 | 39.5 | 43.2 | N/A | N/A | 2.6 | 11.9 | 7.5 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX AI Global Artificial Intelligence Index | 13.3 | 14.0 | 16.5 | 16.5 | 18.9 | N/A | N/A | 0.3 | 0.8 | 0.6 |
| STOXX Developed and Emerging Markets Total Market Index | 7.9 | 10.8 | 13.5 | 13.8 | 17.0 | N/A | N/A | 0.1 | 0.8 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX AI Global Artificial Intelligence Index | 0.7 | 0.9 | 0.9 | 1.0 | 1.0 | 9.4 | 5.9 | 5.8 | 5.3 | 5.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX AI Global Artificial Intelligence Index | 1.3 | 1.2 | 1.2 | 1.1 | 1.1 | 2.2 | 1.7 | 0.8 | 0.5 | 0.7 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

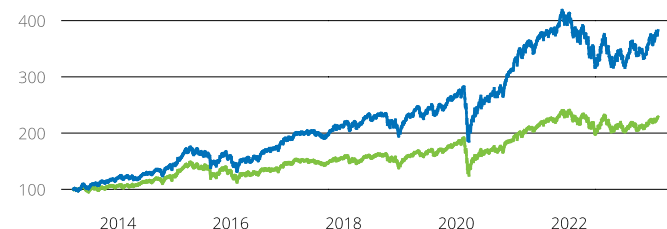
(EUR, price), all data as of Jul. 31, 2023

THEMATIC INDICES

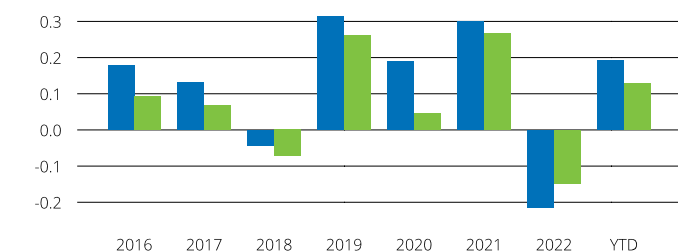
STOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE INDEX

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 AI Global Artificial Intelligence Index | -41.0 | 80.4 | 23.7 | 23.3 | 2.7 | 1.3 | 2.0 | 46.0 |
| STOXX Developed and Emerging Markets Total Market Index | 0.8 | 15.8 | 0.7 | 15.0 | 0.2 | 1.8 | 1.4 | 0.2 |

Performance and annual returns⁴

— STOXX® AI Global Artificial Intelligence Index
— STOXX® Developed and Emerging Markets Total Market Index



■ STOXX® AI Global Artificial Intelligence Index
■ STOXX® Developed and Emerging Markets Total Market Index

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 1,000,000 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

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0393657322 | STXAAIGR | STXAAIGR INDEX | .STXAAIGR |
| Net Return EUR | CH0393657660 | STXAAIR | | .STXAAIR |
| Net Return EUR | CH0393657660 | STXAAIR | | .STXAAIR |
| Price EUR | CH0393657413 | STXAAIP | STXAAIP INDEX | .STXAAIP |
| Price EUR | CH0393657413 | STXAAIP | STXAAIP INDEX | .STXAAIP |
| Gross Return USD | CH0393657348 | STXAAIGV | STXAAIGV INDEX | .STXAAIGV |
| Net Return USD | CH0393657595 | STXAAIV | | .STXAAIV |
| Net Return USD | CH0393657595 | STXAAIV | | .STXAAIV |
| Price USD | CH0393657637 | STXAAIL | STXAAIL INDEX | .STXAAIL |
| 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 | Annually |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 00:00:00 22:00:00 |
| Base value/base date | 100 as of March. 18, 2013 |
| History | Available from Mar. 18, 2013 |
| Inception date | January. 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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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

⁴ STOXX data from Mar. 18, 2013 to Jul. 31, 2023

(EUR, price), all data as of Jul. 31, 2023

STOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------|-----------------------------|----------------|-------------------|
| Faraday Tech | Technology | Taiwan | 1.73 |
| VIA TECHNOLOGIES | Technology | Taiwan | 1.40 |
| WIWYNN CORPORATION | Technology | Taiwan | 1.39 |
| MICROSTRATEGY | Technology | United States | 1.37 |
| SALTUX | Technology | South Korea | 1.34 |
| MITAC HOLDING | Technology | Taiwan | 1.33 |
| INNOVIZ TECHNOLOGIES | Industrial Goods & Services | United States | 1.29 |
| ALCHERA | Technology | South Korea | 1.29 |
| ADTECHNOLOGY | Technology | South Korea | 1.23 |
| GENIUS SPORTS | Travel & Leisure | United States | 1.20 |

⁵ Based on the composition as of Jul. 31, 2023
