

# STOXX® GLOBAL ARTIFICIAL INTELLIGENCE INDEX

## Index description

Derived from the STOXX® World AC All Cap 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 help select companies with a revenue exposure above 50% to AI-related sectors.
- » Size and liquidity filters ensure replicability.

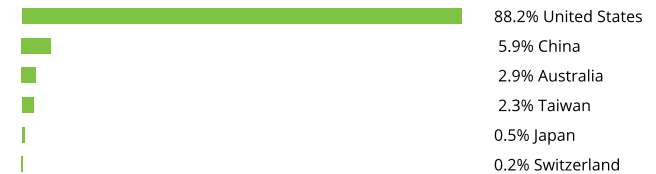
## Descriptive statistics

| 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 Artificial Intelligence Index | N/A                  | 11.9       | 0.2                  | 0.1    | 1.0     | 0.0      | 8.8                  | 0.1      | 57.9           |
| STOXX World AC All Cap Index               | 90,294.1             | 75,384.5   | 6.5                  | 0.7    | 2,940.1 | 0.0      | 3.9                  | 0.0      | 4.6            |

## 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 | 5.6                       | 56.8 | 34.1 | 48.4 | 115.7 | N/A                                  | N/A  | 34.4 | 14.2 | 16.8 |
| STOXX World AC All Cap Index               | 3.8                       | 17.5 | 12.4 | 33.0 | 44.4  | N/A                                  | N/A  | 12.3 | 10.0 | 7.6  |
| Index volatility and risk                  | Annualized volatility (%) |      |      |      |       | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| STOXX Global Artificial Intelligence Index | 18.3                      | 24.6 | 30.3 | 29.8 | 30.9  | N/A                                  | N/A  | 0.9  | 0.5  | 0.5  |
| STOXX World AC All Cap Index               | 9.3                       | 11.1 | 15.1 | 14.9 | 17.5  | N/A                                  | N/A  | 0.7  | 0.6  | 0.4  |
| Index to benchmark                         | Correlation               |      |      |      |       | Tracking error (%)                   |      |      |      |      |
| STOXX Global Artificial Intelligence Index | 0.8                       | 0.8  | 0.9  | 0.8  | 0.8   | 12.4                                 | 17.2 | 18.4 | 19.2 | 18.6 |
| Index to benchmark                         | Beta                      |      |      |      |       | Annualized information ratio         |      |      |      |      |
| STOXX Global Artificial Intelligence Index | 1.6                       | 1.8  | 1.8  | 1.7  | 1.5   | 1.7                                  | 3.0  | 1.1  | 0.3  | 0.5  |

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

<sup>2</sup> Based on EURIBOR1M

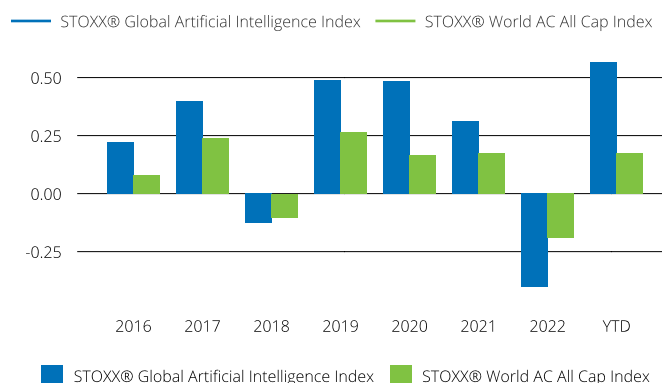
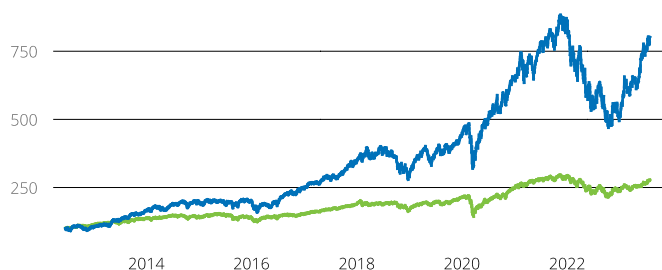
(USD, net return), all data as of Jul. 31, 2023

## THEMATIC INDICES

## STOXX® GLOBAL ARTIFICIAL INTELLIGENCE 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            |
| STOXX Global Artificial Intelligence Index | 2022.7                           | 40.7      | 41.8                             | 33.1      | 4.6            | 0.9                                | 4.5             | 58.4                |
| STOXX World AC All Cap Index               | 22.5                             | 18.3      | 18.2                             | 17.3      | 0.2            | 1.9                                | 1.5             | 7.9                 |

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

## Methodology

The parent index of the STOXX Global Artificial Intelligence Index is the STOXX® World AC All Cap Index. The index applies several screens that include:

**Liquidity screening:** Only stocks with a 3-month average daily trading value (ADTV) greater than EUR 2,000,000 are included.

**RBICs sector screening:** Only constituents whose RBICs sector classification belongs to the RBICs sector related to the four sub themes identified (AI Applications, Big Data, Semi-conductor/Chip and Cloud Computing).

**Market capitalization screening:** Constituents are ranked in descending order in terms of free-float market cap, as of review cut-off date, and only the top 75% rounded to the closest integer are selected.

**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%.

## 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                | Market cap adjusted by revenue exposure                            |
| Cap factor               | Sum of weights above 4.5% not to exceed 35%.                       |
| No. of components        | Variable   |
| Review frequency         | Annually   |
| Calculation/distribution | Dayend   |
| Calculation hours        | 00:00:00 22:00:00 for price indices, 22:00:00 - 22:00:00 for other |
| 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 Jul. 31, 2023

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

## STOXX® GLOBAL ARTIFICIAL INTELLIGENCE INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>            | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|---------------------------|--------------------|----------------|-------------------|
| NVIDIA Corp.              | Technology         | United States  | 8.78              |
| META PLATFORMS CLASS A    | Technology         | United States  | 8.71              |
| ALPHABET INC. CL A        | Technology         | United States  | 7.86              |
| Microsoft Corp.           | Technology         | United States  | 7.47              |
| Digital Realty Trust Inc. | Real Estate        | United States  | 4.85              |
| Intel Corp.               | Technology         | United States  | 4.57              |
| Oracle Corp.              | Technology         | United States  | 4.44              |
| MARVELL TECHNOLOGY        | Technology         | United States  | 4.44              |
| Baidu Inc                 | Technology         | China          | 4.41              |
| Equinix Inc.              | Real Estate        | United States  | 4.39              |

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

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