

# EURO ISTOXX® 50 ARTIFICIAL INTELLIGENCE TILTED INDEX

## Index description

The EURO iSTOXX 50 Artificial Intelligence Tilted Index tracks the performance of all the EURO STOXX 50 securities and the 10 largest US and Japanese securities from the STOXX Global Artificial Intelligence Index. The index is reviewed quarterly in March, June, September and December.

## Key facts

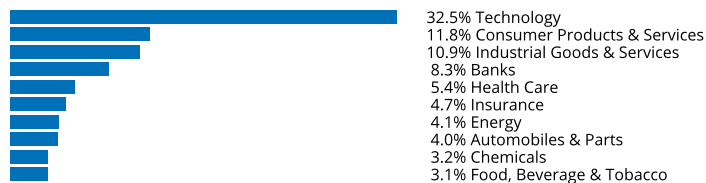
»Replicates the performance of the EURO STOXX 50 Index and the 10 largest US and Japanese securities from the STOXX Global Artificial Intelligence Index.

»Weights are set to achieve 80:20 weight ratio for the EURO STOXX 50 company weights versus 10 AI company weights within the index.

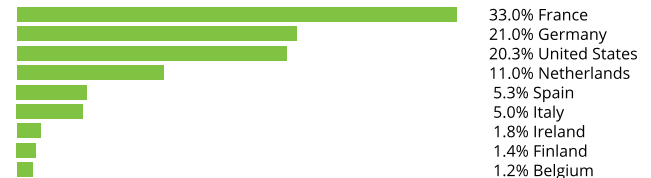
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX 50 Artificial Intelligence Tilted Index	N/A	1.0	0.0	0.0	0.1	0.0	6.8	0.2	24.0
EURO STOXX 50 Index	4,127.2	3,143.1	62.9	46.9	267.3	12.2	8.5	0.4	3.9

## 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
EURO iSTOXX 50 Artificial Intelligence Tilted Index	4.2	32.4	39.1	58.9	71.4	N/A	N/A	39.5	16.8	11.5
EURO STOXX 50 Index	4.4	19.2	31.6	49.1	51.1	N/A	N/A	31.9	14.4	8.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO iSTOXX 50 Artificial Intelligence Tilted Index	12.4	15.7	18.1	18.8	20.8	N/A	N/A	1.6	0.8	0.5
EURO STOXX 50 Index	12.1	15.3	17.3	19.3	21.0	N/A	N/A	1.4	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX 50 Artificial Intelligence Tilted Index	0.9	0.9	0.9	0.9	0.9	5.4	7.0	7.0	6.8	6.6
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX 50 Artificial Intelligence Tilted Index	0.9	0.9	1.0	0.9	0.9	-0.4	3.0	0.8	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

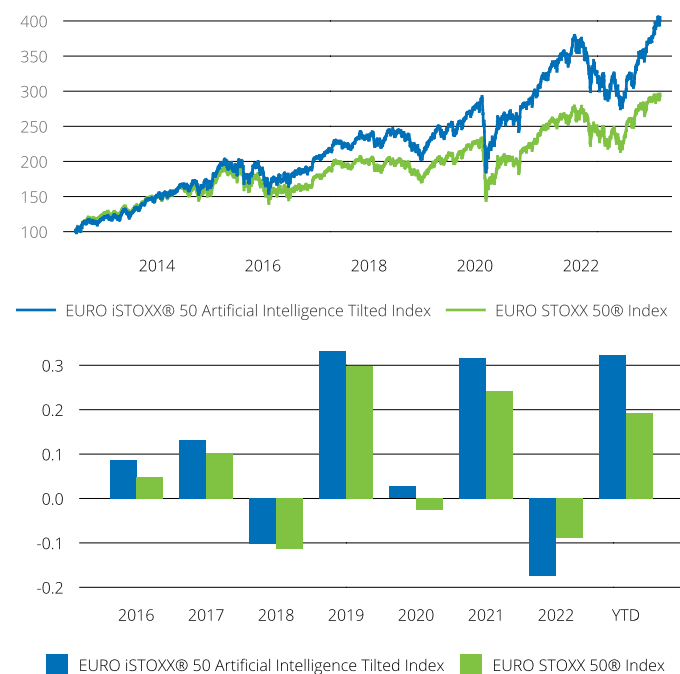
(EUR, gross return), all data as of Jun. 30, 2023

## ISTOXX INDICES

## EURO ISTOXX® 50 ARTIFICIAL INTELLIGENCE TILTED 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
EURO ISTOXX 50 Artificial Intelligence Tilted Index	17.0	14.0	15.8	13.9	2.2	3.7	1.5	20.1
EURO STOXX 50 Index	14.4	12.2	13.4	12.0	1.9	4.3	1.2	17.0

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

## Methodology

The EURO ISTOXX 50 Artificial Intelligence Tilted Index selects 60 securities, all of the EURO STOXX 50 Index constituents and 10 of the largest US and Japanese securities from the STOXX Global Artificial Intelligence Index. The index is price weighted with weight factors based on free-float market capitalization, revenue exposure and multipliers to achieve 80:20 weight ratio for the EURO STOXX 50 company weights versus 10 AI company weights within the EURO ISTOXX 50 Artificial Intelligence Tilted Index.

The reviews are conducted on a quarterly basis in March, June, September and December. The review cut-off date for the underlying data is the last calculation day of February, May, August and November respectively.

The detailed methodology including the calculation formula can be found in our rulebooks: [www.stoxx.com/rulebooks](http://www.stoxx.com/rulebooks)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0591523102	ISX5AIGT		.ISX5AIGT
Net Return EUR	CH0591523128	ISX5AIT		.ISX5AIT
Price EUR	CH0591523078	ISX5AIE	ISX5AIE INDEX	.ISX5AIE
Gross Return USD	CH0591523110	ISX5AIGU		.ISX5AIGU
Net Return USD	CH0591523086	ISX5AIU		.ISX5AIU
Price USD	CH0591523094	ISX5AIK		.ISX5AIK

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Weights based on free-float market capitalization, revenue
Cap factor	-
No. of components	60
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Jun. 18, 2012
History	Available since 18 June 2012
Inception date	Jan. 27, 2021

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](mailto: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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jun. 18, 2012 to Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

## EURO ISTOXX® 50 ARTIFICIAL INTELLIGENCE TILTED INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ASML HLDG	Technology	Netherlands	6.78
LVMH MOET HENNESSY	Consumer Products & Services	France	5.68
NVIDIA Corp.	Technology	United States	5.28
Microsoft Corp.	Technology	United States	5.03
META PLATFORMS CLASS A	Technology	United States	3.84
SAP	Technology	Germany	3.44
TOTALENERGIES	Energy	France	3.32
SIEMENS	Industrial Goods & Services	Germany	2.90
SANOFI	Health Care	France	2.85
L'OREAL	Consumer Products & Services	France	2.63

<sup>5</sup> Based on the composition as of Jun. 30, 2023

---