

# STOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE ADTV5 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.

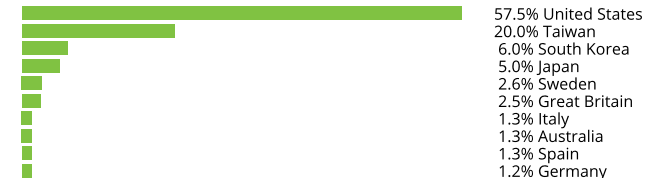
## Descriptive statistics

| Index   | Market cap (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 ADTV5 Index     | N/A                  | 11.0       | 0.1                  | 0.1    | 0.2     | 0.1      | 1.6                  | 0.8      | 112.5          |
| STOXX Developed and Emerging Markets Total Market Index | 84,856.2             | 71,749.3   | 6.5                  | 0.7    | 2,903.0 | 0.0      | 4.0                  | 0.0      | 2.5            |

## 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 AI Global Artificial Intelligence ADTV5 Index     | 4.9                       | 17.8 | 21.5 | 44.1 | 63.9 | N/A                                  | N/A | 21.6 | 13.1 | 10.5 |
| STOXX Developed and Emerging Markets Total Market Index | 5.8                       | 13.7 | 17.1 | 38.0 | 45.7 | N/A                                  | N/A | 17.3 | 11.4 | 7.9  |
| Index volatility and risk                               | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| STOXX AI Global Artificial Intelligence ADTV5 Index     | 13.7                      | 14.8 | 19.6 | 17.9 | 19.7 | N/A                                  | N/A | 0.8  | 0.7  | 0.5  |
| STOXX Developed and Emerging Markets Total Market Index | 10.4                      | 11.5 | 15.8 | 15.0 | 17.6 | N/A                                  | N/A | 0.8  | 0.7  | 0.4  |
| Index to benchmark                                      | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |      |
| STOXX AI Global Artificial Intelligence ADTV5 Index     | 0.9                       | 0.9  | 1.0  | 1.0  | 1.0  | 6.3                                  | 5.5 | 6.0  | 5.3  | 5.1  |
| Index to benchmark                                      | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |      |
| STOXX AI Global Artificial Intelligence ADTV5 Index     | 1.3                       | 1.2  | 1.2  | 1.1  | 1.1  | -1.6                                 | 1.4 | 0.7  | 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

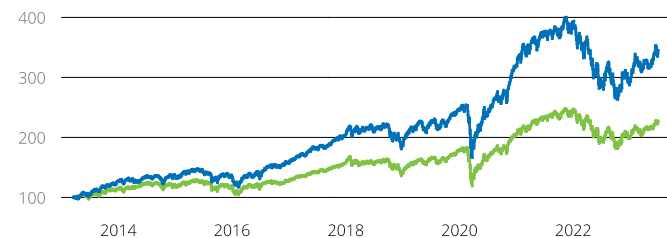
(USD, net return), all data as of Jun. 30, 2023

## THEME INDICES

## STOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE ADTV5 INDEX

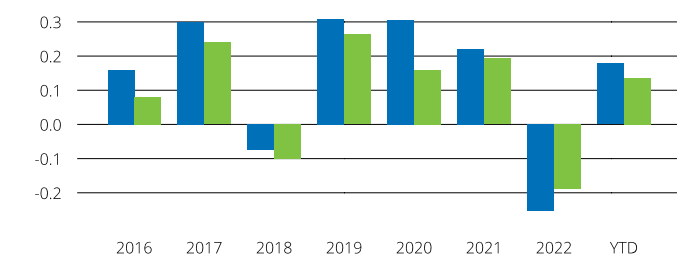
## Fundamentals (for last 12 months)

| 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 AI Global Artificial Intelligence ADTV5 Index     | -5.8                             | 51.2      | 24.0                             | 26.7      | 3.0            | 1.4                                | 2.3             | 54.6                |
| STOXX Developed and Emerging Markets Total Market Index | -0.9                             | 15.2      | 13.9                             | 14.5      | 0.2            | 2.0                                | 1.3             | 0.4                 |

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

— STOXX® AI Global Artificial Intelligence ADTV5 Index

— STOXX® Developed and Emerging Markets Total Market Index



■ STOXX® AI Global Artificial Intelligence ADTV5 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 5,000,000 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](http://www.stoxx.com/rulebooks)

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg     | Reuters   |
|------------------|--------------|----------|---------------|-----------|
| Gross Return EUR | CH0416062815 | STXAA5GR |               | .STXAA5GR |
| Net Return EUR   | CH0416062807 | STXAA5R  | STXAA5R INDEX | .STXAA5R  |
| Price EUR        | CH0416062823 | STXAA5P  | STXAA5P INDEX | .STXAA5P  |
| Gross Return USD | CH0420468685 | STXAA5GV |               | .STXAA5GV |
| Net Return USD   | CH0420468651 | STXAA5V  |               | .STXAA5V  |
| Price USD        | CH0420465723 | STXAA5L  |               | .STXAA5L  |

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   | Variable                     |
| Review frequency  | Annually                     |
| Calculation/distribution  | Dayend                       |
| Calculation hours   | 22:00:00 22:00:00            |
| Base value/base date  | 100 as of Mar. 18, 2013      |
| History   | Available from March 18 2013 |
| Inception date  | May. 16, 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 Mar. 18, 2013 to Jun. 30, 2023

(USD, net return), all data as of Jun. 30, 2023

## STOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE ADTV5 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>            | <b>Supersector</b> | <b>Country</b> | <b>Weight (%)</b> |
|---------------------------|--------------------|----------------|-------------------|
| Faraday Tech              | Technology         | Taiwan         | 1.57              |
| WIWYNN CORPORATION        | Technology         | Taiwan         | 1.56              |
| LATTICE SEMICONDUCTOR     | Technology         | United States  | 1.50              |
| MICROSTRATEGY             | Technology         | United States  | 1.50              |
| ALTERYX 'A'               | Technology         | United States  | 1.46              |
| GUC                       | Technology         | Taiwan         | 1.45              |
| PINTEREST A               | Technology         | United States  | 1.45              |
| ALCHIP TECHNOLOGIES       | Technology         | Taiwan         | 1.44              |
| CLARIVATE ANALYTICS       | Technology         | United States  | 1.44              |
| Microchip Technology Inc. | Technology         | United States  | 1.41              |

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

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