

# 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.

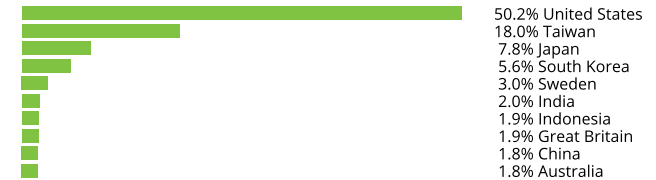
## Descriptive statistics

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	10.1	0.1	0.1	0.1	0.1	1.2	0.6	111.8
STOXX Developed and Emerging Markets Total Market Index	84,854.7	71,748.1	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 Index	2.6	15.3	16.2	49.3	77.2	N/A	N/A	16.3	14.4	12.3
STOXX Developed and Emerging Markets Total Market Index	5.9	14.0	17.7	39.9	49.2	N/A	N/A	17.9	11.9	8.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX AI Global Artificial Intelligence Index	12.5	14.1	17.2	16.5	18.9	N/A	N/A	0.7	0.8	0.6
STOXX Developed and Emerging Markets Total Market Index	10.4	11.5	15.8	15.0	17.6	N/A	N/A	0.9	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX AI Global Artificial Intelligence Index	0.7	0.7	0.8	0.8	0.9	9.2	9.7	10.4	9.1	8.7
Index to benchmark	Beta					Annualized information ratio				
STOXX AI Global Artificial Intelligence Index	0.9	0.9	0.9	0.9	1.0	-4.0	0.2	-0.2	0.2	0.4

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

<sup>2</sup> Based on EURIBOR1M

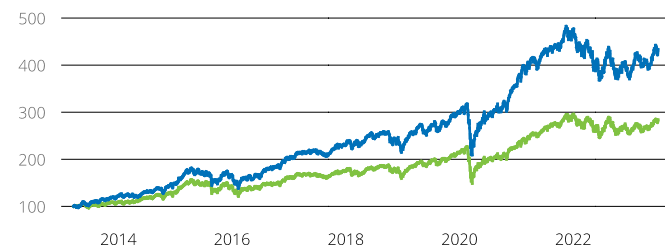
(EUR, gross return), all data as of Jun. 30, 2023

## THEMATIC INDICES

## STOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE INDEX

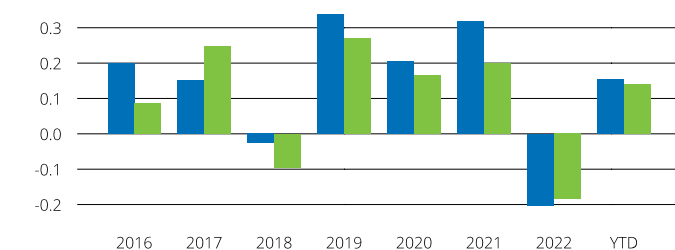
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX AI Global Artificial Intelligence Index	-6.7	70.9	22.7	22.7	2.6	1.7	1.9	43.4
STOXX Developed and Emerging Markets Total Market Index	-0.9	15.2	13.9	14.5	0.2	2.6	1.3	0.4

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

— 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](http://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](http://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	Dayend
Calculation hours	22:00:00 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

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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 Jun. 30, 2023

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

## STOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Faraday Tech	Technology	Taiwan	1.19
WIWYNN CORPORATION	Technology	Taiwan	1.18
LATTICE SEMICONDUCTOR	Technology	United States	1.14
MICROSTRATEGY	Technology	United States	1.13
RIKEN KEIKI	Industrial Goods & Services	Japan	1.12
IHS HOLDING	Telecommunications	United States	1.12
ALTERYX 'A'	Technology	United States	1.10
GUC	Technology	Taiwan	1.10
PINTEREST A	Technology	United States	1.10
ALCHIP TECHNOLOGIES	Technology	Taiwan	1.09

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

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