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.
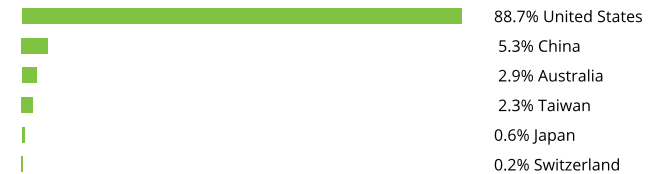
»Size and liquidity filters ensure replicability.

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	11.3	0.2	0.1	0.9	0.0	8.4	0.1	57.9
STOXX World AC All Cap Index	87,035.8	72,708.9	6.3	0.7	2,903.0	0.0	4.0	0.0	4.6

Supersector weighting (top 10)

87.9% Technology
9.2% Real Estate
1.8% Industrial Goods & Services
0.5% Telecommunications
0.4% Health Care
0.1% Travel & Leisure

Country weighting

88.7% United States
5.3% China
2.9% Australia
2.3% Taiwan
0.6% Japan
0.2% Switzerland

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Artificial Intelligence Index	5.4	47.9	38.9	50.3	94.5	N/A	N/A	39.3	14.7	14.4
STOXX World AC All Cap Index	5.6	12.0	13.9	28.7	31.6	N/A	N/A	13.9	8.7	5.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
STOXX Global Artificial Intelligence Index	20.7	25.5	31.7	29.9	30.9	N/A	N/A	0.9	0.5	0.4
STOXX World AC All Cap Index	10.5	11.4	15.6	15.0	17.5	N/A	N/A	0.7	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Artificial Intelligence Index	0.7	0.8	0.9	0.8	0.8	15.2	17.8	19.5	19.3	18.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Artificial Intelligence Index	1.4	1.8	1.8	1.7	1.5	-0.1	3.2	1.1	0.4	0.5

[1] For information on data calculation, please refer to STOXX calculation reference guide.
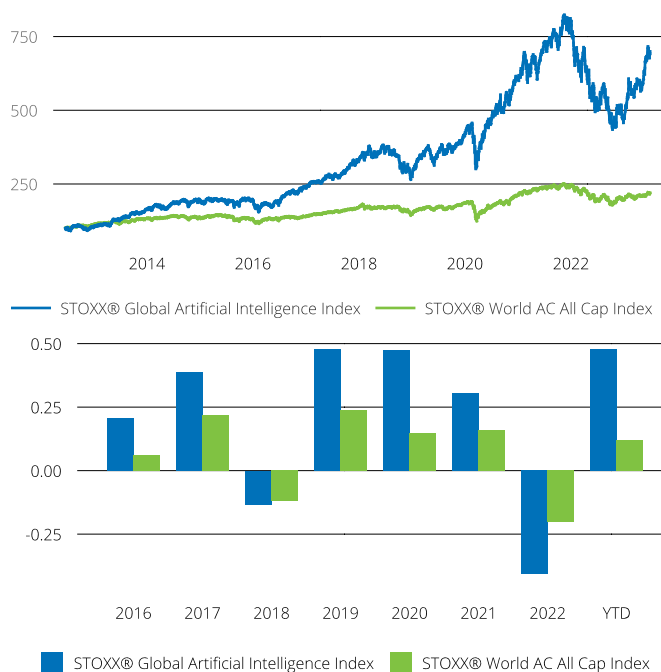[2] Based on EURIBOR1M

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

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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 Global Artificial Intelligence Index	-2.9	40.5	42.4	33.2	4.4	1.1	4.1	58.3
STOXX World AC All Cap Index	-0.9	17.7	17.6	16.8	0.2	2.0	1.5	8.3

Performance and annual returns[4]

Legend: STOXX® Global Artificial Intelligence Index — STOXX® World AC All Cap Index

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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

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	Realtime 15 sec
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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Jun. 18, 2012 to Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NVIDIA Corp.	Technology	United States	8.39
META PLATFORMS CLASS A	Technology	United States	8.29
Microsoft Corp.	Technology	United States	8.00
ALPHABET INC. CL A	Technology	United States	7.49
Oracle Corp.	Technology	United States	4.76
Digital Realty Trust Inc.	Real Estate	United States	4.68
Intel Corp.	Technology	United States	4.52
Equinix Inc.	Real Estate	United States	4.49
SNOWFLAKE A	Technology	United States	4.34
MARVELL TECHNOLOGY	Technology	United States	4.30

[5] Based on the composition as of Jun. 30, 2023