

# 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

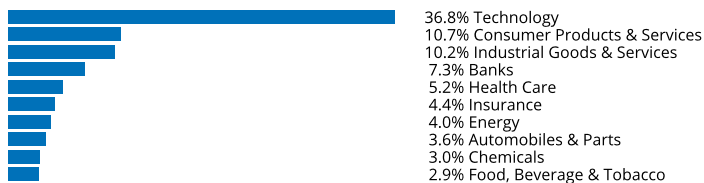
»Replicates the performance of the EURO STOXX 50 Index and the 10 largest US and Japanese securities from the STOXX Global Artificial Intelligence Index.

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

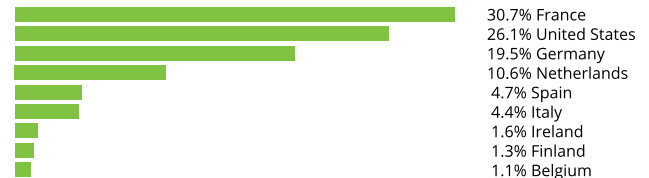
## Descriptive statistics

| 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                  | 1.1        | 0.0                  | 0.0    | 0.1     | 0.0      | 7.5                  | 0.2      | 11.6           |
| EURO STOXX 50 Index                                 | 3,950.1              | 3,013.5    | 60.3                 | 44.9   | 270.7   | 12.1     | 9.0                  | 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 | 3.5                       | 27.1 | 21.2 | 60.1 | 63.7 | N/A                                  | N/A | 21.3 | 17.1 | 10.5 |
| EURO STOXX 50 Index                                 | -1.9                      | 14.2 | 15.1 | 52.2 | 44.5 | N/A                                  | N/A | 15.2 | 15.2 | 7.7  |
| Index volatility and risk                           | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| EURO iSTOXX 50 Artificial Intelligence Tilted Index | 15.6                      | 16.6 | 19.5 | 19.4 | 20.8 | N/A                                  | N/A | 0.9  | 0.8  | 0.5  |
| EURO STOXX 50 Index                                 | 13.7                      | 16.1 | 18.5 | 20.0 | 21.1 | N/A                                  | N/A | 0.6  | 0.7  | 0.3  |
| Index to benchmark                                  | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |      |
| EURO iSTOXX 50 Artificial Intelligence Tilted Index | 0.9                       | 0.9  | 0.9  | 0.9  | 1.0  | 7.0                                  | 7.3 | 7.0  | 6.8  | 6.6  |
| Index to benchmark                                  | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |      |
| EURO iSTOXX 50 Artificial Intelligence Tilted Index | 1.0                       | 0.9  | 1.0  | 0.9  | 0.9  | 8.6                                  | 3.6 | 0.7  | 0.2  | 0.3  |

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

<sup>2</sup> Based on EURIBOR1M

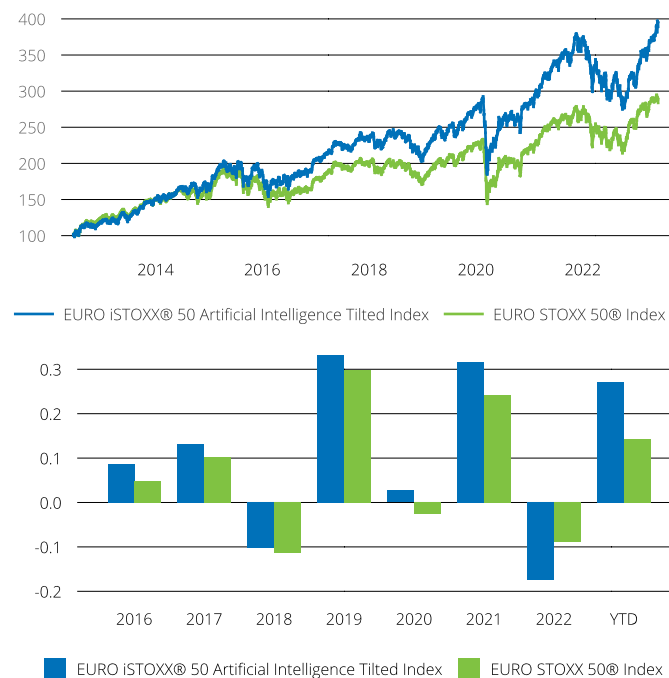
(EUR, gross return), all data as of May 31, 2023

## ISTOXX INDICES

## EURO ISTOXX® 50 ARTIFICIAL INTELLIGENCE TILTED 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            |
| EURO ISTOXX 50 Artificial Intelligence Tilted Index | 29.4                             | 14.0      | 16.0                             | 13.9      | 2.2            | 3.3                                | 1.4             | 20.5                |
| EURO STOXX 50 Index                                 | 13.9                             | 11.6      | 13.0                             | 11.5      | 1.8            | 3.8                                | 1.1             | 16.5                |

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

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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 Jun. 18, 2012 to May 31, 2023

(EUR, gross return), all data as of May 31, 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> |
|------------------------|------------------------------|----------------|-------------------|
| NVIDIA Corp.           | Technology                   | United States  | 7.51              |
| META PLATFORMS CLASS A | Technology                   | United States  | 6.78              |
| ASML HLDG              | Technology                   | Netherlands    | 6.64              |
| ALPHABET CLASS C       | Technology                   | United States  | 5.51              |
| LVMH MOET HENNESSY     | Consumer Products & Services | France         | 5.18              |
| TOTALENERGIES          | Energy                       | France         | 3.24              |
| SAP                    | Technology                   | Germany        | 3.07              |
| SIEMENS                | Industrial Goods & Services  | Germany        | 2.82              |
| SANOFI                 | Health Care                  | France         | 2.66              |
| ADVANCED MICRO DEVICES | Technology                   | United States  | 2.42              |

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

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