ISTOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE 100 INDEX

Index description

The iSTOXX AI Global Artificial Intelligence 100 Index allows a targeted investment in 100 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.

STOXX teamed up with an award-winning AI company, Yewno, whose proprietary AI algorithms, which include knowledge graph techniques, are used to identify the index constituents from the universe of the STOXX® Developed and Emerging Markets Total Market Index. The key criterion used in the selection process is patent filings related to AI IP, thereby identifying AI innovators as well as AI adopters.

The index is equal-weighted and sets a minimum liquidity threshold to EUR 5 million.

Key facts

»Index allows targeted investment in AI, a significant megatrend.

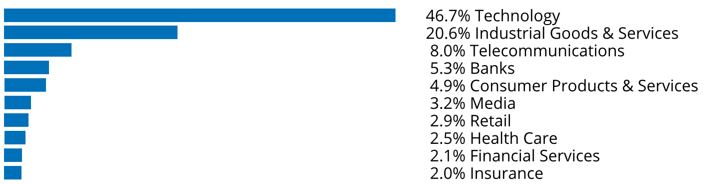
»Unique selection process based on an artificial intelligence algorithm developed by Yewno Inc. to identify companies which invest heavily in AI technology, i.e. own a significant amount of AI related IP.

»Liquidity filters ensure replicability.

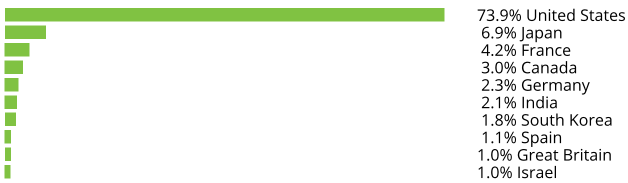
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX AI Global Artificial Intelligence 100 Index	N/A	94.7	1.0	1.0	1.3	0.6	1.4	0.6	42.1
STOXX Developed and Emerging Markets Total Market Index	74,720.3	63,168.4	5.9	0.7	2,358.4	0.0	3.7	0.0	3.1

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX AI Global Artificial Intelligence 100 Index	6.9	-16.8	-14.3	41.7	94.7	N/A	N/A	-14.4	12.5	14.5
STOXX Developed and Emerging Markets Total Market Index	5.6	-9.1	-6.3	30.1	50.9	N/A	N/A	-6.3	9.3	8.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
iSTOXX AI Global Artificial Intelligence 100 Index	22.4	24.7	23.7	23.5	20.6	N/A	N/A	-0.6	0.5	0.7
STOXX Developed and Emerging Markets Total Market Index	18.0	17.7	17.2	19.7	16.9	N/A	N/A	-0.3	0.5	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX AI Global Artificial Intelligence 100 Index	1.0	1.0	1.0	1.0	1.0	6.0	9.1	8.7	7.0	6.7
Index to benchmark	Beta					Annualized information ratio				
iSTOXX AI Global Artificial Intelligence 100 Index	1.2	1.3	1.3	1.1	1.2	2.5	-1.1	-0.9	0.5	0.8

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

(EUR, net return), all data as of Oct. 31, 2022

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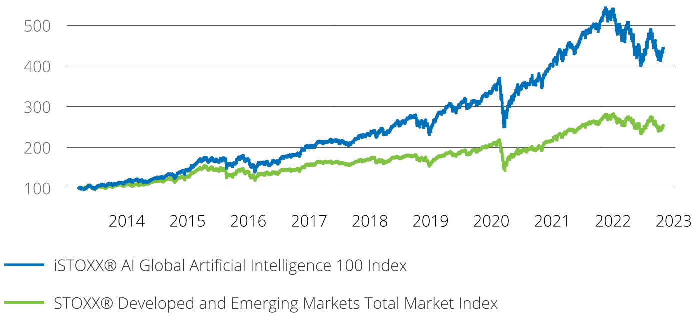
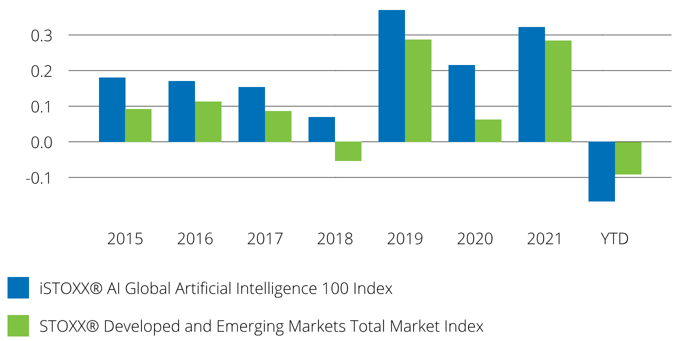
Fundamentals (for last 12 months)

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
iSTOXX AI Global Artificial Intelligence 100 Index	23.8	20.4	18.3	18.6	3.3	0.7	2.0	23.3
STOXX Developed and Emerging Markets Total Market Index	18.7	15.6	14.9	14.2	0.1	1.5	1.5	17.0

Performance and annual returns[4]





Methodology

The parent index of the iSTOXX® AI Global Artificial Intelligence 100 Index is the STOXX® Developed and Emerging Markets Total Market Index.

Companies are included in the index if they own significant AI-related intellectual property (IP), i.e. if they have been granted a significant number of AI-related patents. At first, companies from the parent index with no positive AI Exposure and AI Contribution are excluded. In case there are companies with multiple share lines, only the largest one in terms of free-float market cap is considered. Then, the median values of the AI Exposure and the AI Contribution are calculated. Only companies having in both the Ai Exposure and Ai Contribution values equal or greater than the respective median are eligible for selection. Finally, a liquidity filter is applied and the largest 100 of the remaining companies, in terms of free-float market cap, are selected.

The index is equally weighted and its composition is reviewed quarterly.

The detailed methodology including the calculation formula can be found in

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0560721497	IXAGAIGR		.IXAGAIGR
Net Return	EUR	CH0560721513	IXAGAIR		.IXAGAIR
Price	EUR	CH0560721539	IXAGAIP		.IXAGAIP
Gross Return	USD	CH0560721521	IXAGAIGV		.IXAGAIGV
Net Return	USD	CH0560721505	IXAGAIV		.IXAGAIV
Price	USD	CH0560721489	IXAGAIL		.IXAGAIL

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Equal
Cap factor	None
No. of components	100
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Mar. 18, 2013
History	Available daily as of March 18 2013
Inception date	Aug. 05, 2020

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

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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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 18, 2013 to Oct. 31, 2022

(EUR, net return), all data as of Oct. 31, 2022

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
DEXCOM	Health Care	United States	1.38
TWITTER	Technology	United States	1.36
Netflix Inc.	Media	United States	1.35
PALANTIR TECHNOLOGIES A	Technology	United States	1.23
SAP	Technology	Germany	1.19
BOOZ ALLEN HAMILTN.HLDG.	Industrial Goods & Services	United States	1.19
FORTINET	Technology	United States	1.16
General Dynamics Corp.	Industrial Goods & Services	United States	1.15
SYNCHRONY FINANCIAL	Industrial Goods & Services	United States	1.14
International Business Machine	Technology	United States	1.13

[5] Based on the composition as of Oct. 31, 2022