

ISTOXX AI GLOBAL ARTIFICIAL INTELLIGENCE LARGE 100 NR DECREMENT

Index description

The iSTOXX AI Global Artificial Intelligence Large 100 NR Decrement 5% Index replicates the performance of the net return version of the iSTOXX AI Global Artificial Intelligence Large 100 Index assuming a constant 5% performance deduction per annum. The performance deduction accrues on a daily basis.

The iSTOXX AI Global Artificial Intelligence Large 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.

Key facts

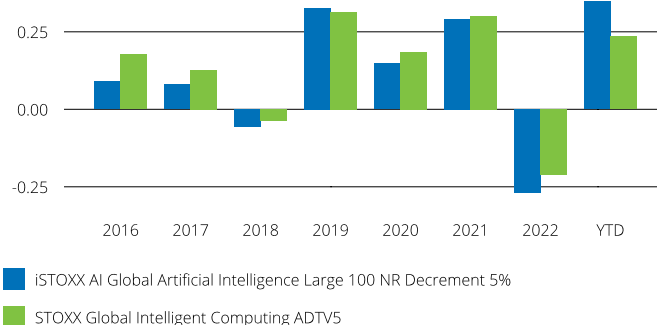
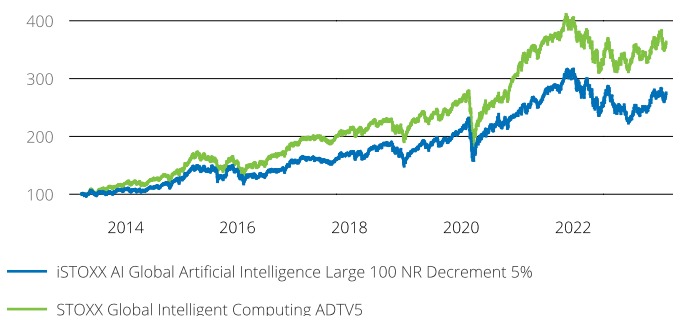
»Due to the performance deduction, the decrement index underperforms the net return version of the iSTOXX AI Global Artificial Intelligence Large 100 Index, which includes net dividend investments.

»The decrement index may perform better than the price version of the iSTOXX AI Global Artificial Intelligence Large 100 Index, which does not consider dividend investments, if the overall net dividend yield of the base index is greater than the value being subtracted.

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX AI Global Artificial Intelligence Large 100 NR Decrement 5%	-2.3	21.8	4.4	19.2	45.9	N/A	N/A	4.4	6.1	7.9
STOXX Global Intelligent Computing ADTV5	-5.0	23.4	6.3	36.3	57.9	N/A	N/A	6.3	11.0	9.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX AI Global Artificial Intelligence Large 100 NR Decrement 5%	N/A	N/A	20.0	20.6	23.1	N/A	N/A	0.0	0.3	0.3
STOXX Global Intelligent Computing ADTV5	N/A	N/A	16.9	17.0	19.4	N/A	N/A	0.2	0.6	0.5
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX AI Global Artificial Intelligence Large 100 NR Decrement 5%	0.2	0.2	0.1	0.0	-0.1	26.1	20.8	24.8	26.2	31.1
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX AI Global Artificial Intelligence Large 100 NR Decrement 5%	0.2	0.2	0.1	0.1	-0.1	0.8	0.3	-0.2	-0.3	-0.2

Performance and annual returns³



¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

³ STOXX data from Mar. 18, 2013 to Aug. 31, 2023

(EUR), all data as of Aug. 31, 2023

ISTOXX AI GLOBAL ARTIFICIAL INTELLIGENCE LARGE 100 NR

Methodology

The index components and weights exactly match those of the base index, the iSTOXX AI Global Artificial Intelligence Large 100 Index. It replicates the performance of the net return version of the base index assuming a constant 5% performance deduction per annum. The performance deduction accrues constantly on a daily basis. All changes and adjustments to the base index are reflected in the decrement index.

The detailed methodology including the calculation formula can be found in our rulebook: <https://www.stoxx.com/rulebooks>

Quick facts

Weighting	free-float market capitalization
Cap factor	0.1
No. of components	100
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 22:30:00
Base value/base date	1000 as of Mar. 15, 2013
History	Available since Mar. 15, 2013
Inception date	Jan. 13, 2021

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

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH0589632618	IXAGALR5	IXAGALR5 INDEX .IXAGALR5

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

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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.

