

STOXX GLOBAL INTELLIGENT COMPUTING

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.

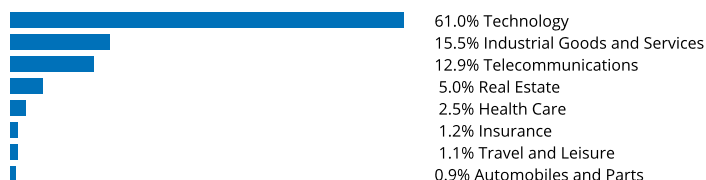
»Detailed Revere data helps select companies with a revenue exposure above 50% to AI-related sectors.

»Size and liquidity filters ensure replicability.

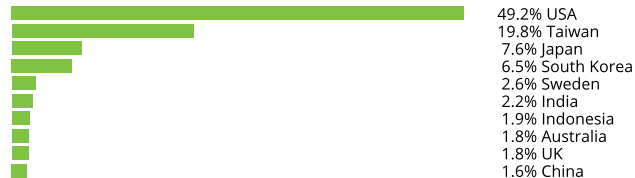
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Intelligent Computing	N/A	10.7	0.1	0.1	0.2	0.0	1.9	0.3	33.0
STOXX Developed and Emerging Markets Total Market	85,171.5	72,070.8	6.5	0.7	2,811.7	0.0	3.9	0.0	2.8

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Intelligent Computing	-6.4	16.1	14.0	25.5	52.7	N/A	N/A	14.1	7.9	8.9
STOXX Developed and Emerging Markets Total Market	-2.7	22.9	13.9	25.0	41.3	N/A	N/A	14.0	7.8	7.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Intelligent Computing	N/A	N/A	18.2	17.8	19.6	N/A	N/A	0.6	0.4	0.4
STOXX Developed and Emerging Markets Total Market	N/A	N/A	14.9	15.0	17.6	N/A	N/A	0.7	0.5	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Intelligent Computing	0.8	0.9	0.9	1.0	1.0	11.4	6.9	6.4	5.6	5.3
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Intelligent Computing	1.3	1.2	1.2	1.1	1.1	-3.8	0.3	0.1	0.1	0.3

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

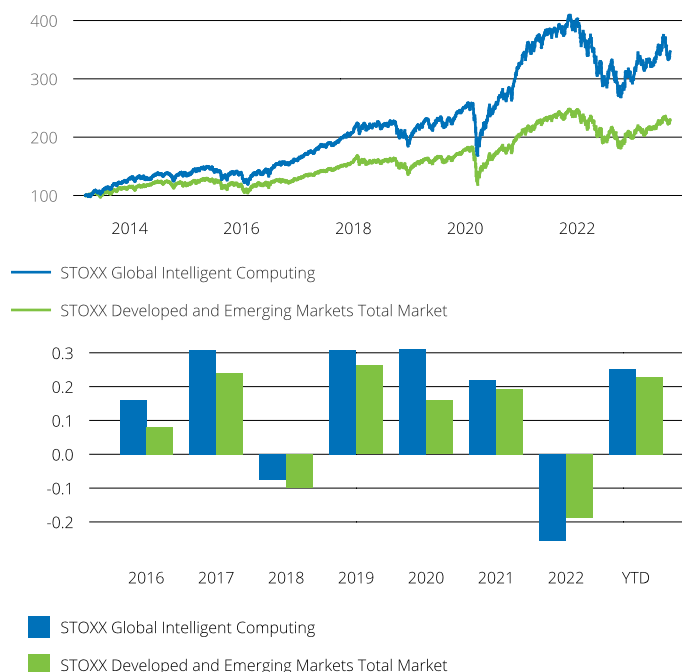
(USD, net return), all data as of Aug. 31, 2023

THEME INDICES

STOXX GLOBAL INTELLIGENT COMPUTING

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 Intelligent Computing	-35.3	155.8	20.4	20.5	2.5	1.3	1.9	47.6
STOXX Developed and Emerging Markets Total Market	17.6	14.7	14.8	14.0	0.2	1.9	1.3	0.2

Performance and annual returns⁴

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

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH0393657413	STXAAIP	STXAAIP INDEX	.STXAAIP
Net Return EUR	CH0393657660	STXAAIR		.STXAAIR
Gross Return EUR	CH0393657322	STXAAIGR	STXAAIGR INDEX	.STXAAIGR
Net Return USD	CH0393657595	STXAAIV		.STXAAIV
Gross Return USD	CH0393657348	STXAAIGV	STXAAIGV INDEX	.STXAAIGV
Price USD	CH0393657637	STXAAIL	STXAAIL INDEX	.STXAAIL

Complete list available here: 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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 18, 2013 to Aug. 31, 2023

(USD, net return), all data as of Aug. 31, 2023

THEME INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Faraday Tech	Technology	Taiwan	1.95
ALCHIP TECHNOLOGIES	Technology	Taiwan	1.51
SALTUX	Technology	South Korea	1.45
Wistron Neweb	Telecommunications	Taiwan	1.42
WIIWYNN CORPORATION	Technology	Taiwan	1.30
VIA TECHNOLOGIES	Technology	Taiwan	1.29
NVIDIA Corp.	Technology	USA	1.26
Digital Realty Trust Inc.	Real Estate	USA	1.24
MITAC HOLDING	Technology	Taiwan	1.22
ALCHERA	Technology	South Korea	1.21

⁵ Based on the composition as of Aug. 31, 2023