

# ISTOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE HIGH DIVIDEND 30 INDEX

## Index description

The iSTOXX AI Global Artificial Intelligence High Dividend 30 Index allows a targeted investment in companies from a wide range of industries that invest heavily in the development of new AI technologies. These companies are well positioned to benefit from the growing trend towards automation. The index is comprised of 30 liquid stocks with high dividend yield, weighted by the inverse of their volatility.

Sustainability criteria are incorporated in the selection process and only securities ranking in terms of ESG score in the top half of the investable universe are considered eligible for selection. Moreover, companies that are non-compliant with the Global Standards Screening (GSS) or are involved in Controversial Weapon activities, as identified by Sustainalytics, are excluded. Additionally, companies involved in Weapons (Small Arms and Military Contracting), Gambling, Adult Entertainment, Unconventional Oil & Gas (Arctic Oil and Gas Exploration, Oil Sands and Shale Energy), Conventional Oil & Gas, Thermal Coal, Nuclear Power and Tobacco are also excluded.

## Key facts

- » Selection of 30 liquid stocks with high dividend yield.
- » Index allows targeted investment in the 'artificial intelligence' theme.
- » Companies are compliant with the Global Standard Screenings and are not involved in Controversial Weapons.
- » Product involvement filters are applied.
- » Companies with the lowest ESG scores are filtered out.

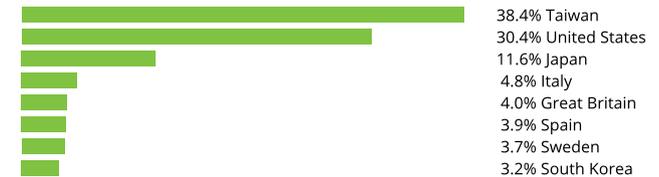
## Descriptive statistics

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 High Dividend 30 Index	N/A	1.0	0.0	0.0	0.1	0.0	4.9	1.7	137.3
STOXX Developed and Emerging Markets Total Market Index	77,784.1	65,768.7	5.9	0.6	2,660.8	0.0	4.0	0.0	2.5

## 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
iSTOXX AI Global Artificial Intelligence High Dividend 30 Index	3.7	16.9	9.2	44.9	40.2	N/A	N/A	9.3	13.3	7.1
STOXX Developed and Emerging Markets Total Market Index	3.2	10.1	10.3	35.6	43.4	N/A	N/A	10.4	10.8	7.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX AI Global Artificial Intelligence High Dividend 30 Index	14.7	11.4	11.4	10.9	13.9	N/A	N/A	0.4	1.1	0.5
STOXX Developed and Emerging Markets Total Market Index	8.8	11.3	14.0	13.9	17.0	N/A	N/A	0.5	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX AI Global Artificial Intelligence High Dividend 30 Index	0.5	0.7	0.6	0.6	0.8	12.6	9.3	11.0	11.0	10.5
Index to benchmark	Beta					Annualized information ratio				
iSTOXX AI Global Artificial Intelligence High Dividend 30 Index	0.9	0.7	0.5	0.5	0.6	0.4	1.3	-0.2	0.1	-0.1

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

<sup>2</sup> Based on EURIBOR1M

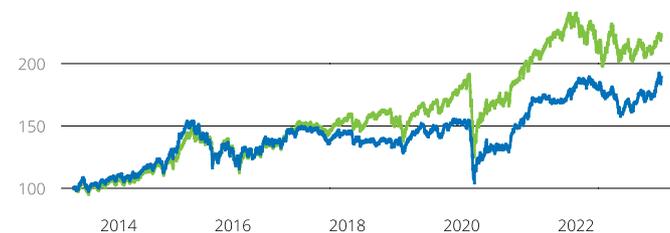
(EUR, price), all data as of Jun. 30, 2023

## ISTOXX INDICES

## ISTOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE HIGH DIVIDEND

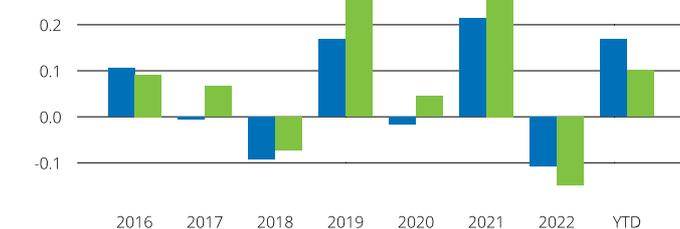
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX AI Global Artificial Intelligence High Dividend 30 Index	24.0	37.8	17.8	25.9	2.3	4.1	1.7	26.2
STOXX Developed and Emerging Markets Total Market Index	-0.9	15.2	13.9	14.5	0.2	1.9	1.3	0.4

Performance and annual returns<sup>4</sup>

— iSTOXX® AI Global Artificial Intelligence High Dividend 30 Index

— STOXX® Developed and Emerging Markets Total Market Index



■ iSTOXX® AI Global Artificial Intelligence High Dividend 30 Index

■ STOXX® Developed and Emerging Markets Total Market Index

## Methodology

The parent index is the STOXX® Developed and Emerging Markets Total Market Index. First, stocks that rank in the top half of the universe in terms of ESG scores are selected. Additional filters are applied to ensure companies engaged in controversial activities, or non-compliant with the Global Standard Screenings (GSS), are excluded. In addition, for a company to be eligible for selection, it must also be a component of the STOXX AI Global Artificial Intelligence ADTV5 Index. All remaining companies are ranked based on their dividend yield; the 30 companies with the highest yields are selected.

The index is weighted by the inverse of the selected stocks' volatility; component weight is capped at 10%.

The index composition is reviewed quarterly.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0546615615	SXAAIHG	SXAAIHG INDEX	.SXAAIHG
Net Return EUR	CH0546615607	SXAAIHDN		.SXAAIHDN
Price EUR	CH0546615599	SXAAIHDP	SXAAIHDP INDEX	.SXAAIHDP
Gross Return USD	CH0546615649	SXAAIHDU		.SXAAIHDU
Net Return USD	CH0546615631	SXAAIHCV		.SXAAIHCV
Price USD	CH0546615623	SXAAIHDL		.SXAAIHDL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Inverse Volatility Weighted
Cap factor	0.1
No. of components	30
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 from Mar. 18, 2013
Inception date	May. 20, 2020

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

<sup>4</sup> STOXX data from Mar. 18, 2013 to Jun. 30, 2023

## ISTOXX INDICES

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Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
MITAC HOLDING	Technology	Taiwan	4.92
INWIT	Telecommunications	Italy	4.83
Yokogawa Electric Corp.	Industrial Goods & Services	Japan	4.22
AMERICAN TOWER	Real Estate	United States	4.20
Equinix Inc.	Real Estate	United States	4.08
Crown Castle	Real Estate	United States	4.02
SBA Communications Corp.	Real Estate	United States	4.01
Keyence Corp.	Industrial Goods & Services	Japan	3.98
HALMA	Industrial Goods & Services	Great Britain	3.95
CELLNEX TELECOM	Telecommunications	Spain	3.87

<sup>5</sup> Based on the composition as of Jun. 30, 2023