

# 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.

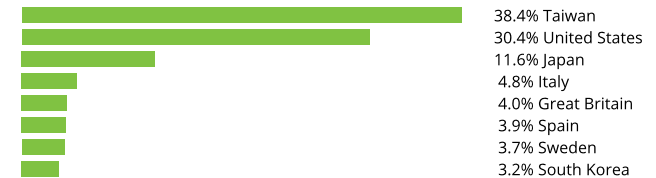
## Descriptive statistics

| Index   | Market cap (USD bn.) |            | Components (USD 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                  | 1.1        | 0.0                  | 0.0    | 0.1     | 0.0      | 4.9                  | 1.7      | 137.3          |
| STOXX Developed and Emerging Markets Total Market Index         | 84,854.7             | 71,748.1   | 6.5                  | 0.7    | 2,903.0 | 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 | 6.7                       | 22.3 | 19.6 | 61.5 | 64.7 | N/A                                  | N/A | 19.8 | 17.5 | 10.6 |
| STOXX Developed and Emerging Markets Total Market Index         | 5.9                       | 14.0 | 17.7 | 39.9 | 49.2 | N/A                                  | N/A | 17.9 | 11.9 | 8.4  |
| Index volatility and risk                                       | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| iSTOXX AI Global Artificial Intelligence High Dividend 30 Index | 14.8                      | 11.5 | 13.3 | 12.0 | 14.6 | N/A                                  | N/A | 1.1  | 1.3  | 0.7  |
| STOXX Developed and Emerging Markets Total Market Index         | 10.4                      | 11.5 | 15.8 | 15.0 | 17.6 | N/A                                  | N/A | 0.9  | 0.8  | 0.5  |
| Index to benchmark  | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |      |
| iSTOXX AI Global Artificial Intelligence High Dividend 30 Index | 0.5                       | 0.7  | 0.7  | 0.7  | 0.8  | 12.4                                 | 9.2 | 10.9 | 10.9 | 10.4 |
| Index to benchmark  | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |      |
| iSTOXX AI Global Artificial Intelligence High Dividend 30 Index | 0.8                       | 0.7  | 0.6  | 0.6  | 0.7  | 0.7                                  | 1.5 | 0.1  | 0.3  | 0.1  |

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

<sup>2</sup> Based on EURIBOR1M

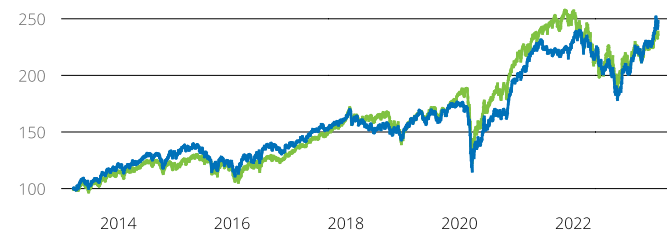
(USD, gross return), all data as of Jun. 30, 2023

## ISTOXX INDICES

## ISTOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE HIGH DIVIDEND

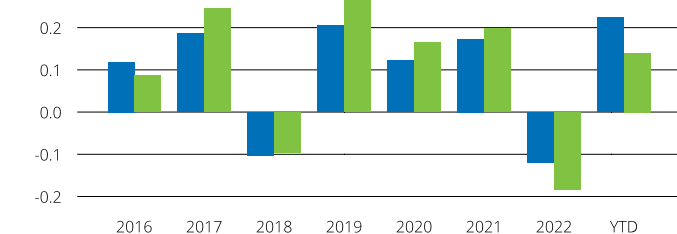
## Fundamentals (for last 12 months)

| 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            |
| iSTOXX AI Global Artificial Intelligence High Dividend 30 Index | 24.0                             | 37.8      | 17.8                             | 25.9      | 2.3            | 5.7                                | 1.7             | 26.2                |
| STOXX Developed and Emerging Markets Total Market Index         | -0.9                             | 15.2      | 13.9                             | 14.5      | 0.2            | 2.6                                | 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 | dayend                       |
| Calculation hours        | 22:15:00 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> gr. div. yield is calculated as gr. return index return minus price index return

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

(USD, gross return), all data as of Jun. 30, 2023

## ISTOXX INDICES

## ISTOXX® AI GLOBAL ARTIFICIAL INTELLIGENCE HIGH DIVIDEND 30 INDEX

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