

AUTOS / SNETWORK GLOBAL AUTOMOTIVE INDEX

Index fact sheet as of April 30, 2024

AUTOS Facts

Ticker

Price Return: AUTOS
Total Return: AUTOSTR

Index Launch

April 29, 2011

Base Value

1,000 on December 31, 2005

Index Calculation

Every fifteen (15) seconds

Reconstitution Dates

Every 3rd Friday of June and
December

Rebalancing Dates

Every 3rd Friday of March, June,
September and December

Index Rules

Available at vettafi.com

Portfolio Characteristics

Number of Companies: 50

Company Size by Market
Capitalization (millions):

Average: \$42,442
Median: \$15,132
Largest: \$582,633
Smallest: \$2,608

Performance Data

3 Month: 7.9%
6 Month: 18.1%
YTD: 1.7%
1 Year: 24.7%
Annualized 3 Year: 1.3%
Annualized 5 Year: 13.2%
Annualized 10 Year: 6.6%
Standard Deviation: 24.1%
Sharpe Ratio: 0.36

The S-Network Global Auto Index is an equity index designed to serve as a benchmark for globally traded stocks principally engaged in the Global Automotive Industry. AUTOS employs a modified capitalization weighting methodology designed to assure accurate investment exposure across the business segments that comprise the Global Automotive Industry.

Performance of \$1,000 invested



Top 10 Constituents

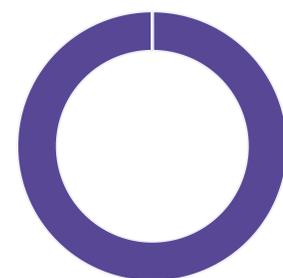
Company Name	Sector	Ticker	Index Weight
Tesla Inc	AUTOS	TSLA	13.2%
Toyota Motor Corp.	AUTOS	7203 JP	10.1%
NXP Semiconductors NV	AUTOS	NXPI	6.5%
Ferrari N V	AUTOS	RACE	5.3%
Mercedes-Benz Group AG	AUTOS	MBG GR	5.0%
Stellantis N.V	AUTOS	STLAM IM	4.8%
Honda Motor Co Ltd.	AUTOS	7267 JP	4.5%
General Motors Company	AUTOS	GM	3.8%
Bayerische Motoren Werke AG	AUTOS	BMW GR	3.7%
Ford Motor Company	AUTOS	F	3.0%
Total:			59.8%

Country Weightings



United States	26.1%	Japan	25.1%
Germany	13.4%	Netherlands	11.8%
China	7.3%	South Korea	5.4%
Italy	4.8%	Others	6.3%

Sector Weightings



AUTOS 100.0%

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