

BlueStar® Autonomous Driving Index

The BlueStar® Autonomous Driving Index (BAUT) tracks the performance of the largest and most liquid companies in the global autonomous driving industry. This is a modified market cap-weighted index, and only includes companies that generate at least 50% of their revenue from products or services related to the development of autonomous driving technology, such as advanced driver assistance or autonomous driving systems, vehicle-to-vehicle and vehicle-to-everything communications, and automobile-embedded machine learning systems.

Key Features



Index 482.36 / 100.00 364.03 / 288.17

Size and Liquidity Requirements

Full MCap of at least 250 mln USD. Three month average-daily-trading volume of at least 1 mln USD at a review and also at the previous two reviews. At least 250,000 shares traded per month over the last six months at a review and also at the previous two reviews.

Universe

Companies have to offer products or services that facilitate ADAS or autonomous driving, fleet management, or automobile infotainment.

Diversification

Companies are equally weighted within tiers.

Review

Semi-annual in June and December.

Index Data

INDEX PARAMETERS

| | | | |
|--------------------|-------------|--------------------------------|----------|
| Launch Date | 10 May 2018 | Components | 99 |
| Type | Sector | Volatility (250 days) | 21.33 |
| Currency | USD | Full MCap bn USD | 7,222.81 |
| Base Date | 28 Dec 2012 | Float MCap bn USD | 5,629.66 |
| Base Value | 100.00 | Correlation* (250 days) | 0.70 |

* NASDAQ OMX Global Automobile

FUNDAMENTALS*

| | |
|--------------------------------|--------|
| Price/Earnings Trailing | -46.78 |
| Price/Book | 1.40 |
| Price/Sales | 0.75 |
| Price/Cash Flow | 6.38 |
| Dividend Yield | 1.52 |

* as of 31 Jul 2024

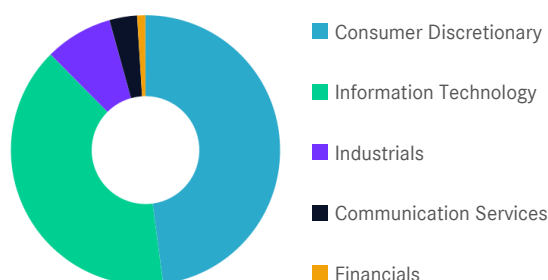
ANNUALISED PERFORMANCE*

| | |
|----------------|---------|
| 1 Month | 3.64% |
| 1 Year | -8.14% |
| 3 Years | -10.71% |
| 5 Years | 3.13% |
| 7 Years | 10.21% |

* Total Return Net Index

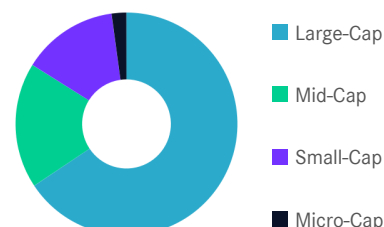
Sector Weightings

| Sector | Count | Weight |
|------------------------|-------|--------|
| Consumer Discretionary | 45 | 47.91% |
| Information Technology | 44 | 39.64% |
| Industrials | 5 | 8.13% |
| Communication Services | 3 | 3.33% |
| Financials | 2 | 0.99% |



Country and Size Weightings

| Country | Percentage |
|---------|------------|
| US | 45% |
| JP | 15% |
| DE | 10% |
| KY | 5% |
| CH | 5% |
| IE | 3% |
| NL | 3% |
| CN | 3% |
| LU | 3% |
| JE | 3% |
| IL | 3% |
| SE | 3% |
| Others | 3% |



| Size | Count | Weight |
|-----------------------------|-------|--------|
| Large-Cap (> 6 bn) | 52 | 65.65% |
| Mid-Cap (1.5 bn - 6 bn) | 23 | 18.23% |
| Small-Cap (0.2 bn - 1.5 bn) | 22 | 13.96% |
| Micro-Cap (0.0 bn - 0.2 bn) | 2 | 2.16% |

Index Components

| Worst Performing Components | YTD | 1 Day |
|------------------------------|---------|--------|
| GARMIN LTD | 36.23% | -5.11% |
| SIRIUSXM HOLDINGS INC | -54.18% | -3.96% |
| LYFT INC | -24.28% | -2.32% |
| RIVIAN AUTOMOTIVE INC | -42.46% | -1.60% |
| ZHEJIANG LEAPMOTOR TECHNOLOG | -36.48% | -1.04% |

Symbols

| | Symbol | ISIN | WKN | Sedol | Bloomberg | Reuters | Telekurs |
|--------------------|---------|---------------|---------|----------|-----------|----------|-----------|
| Price Return | BAUT | DE000A30A0 12 | A30A0 1 | BL54G6 1 | BAUT | .BAUT | 118227298 |
| Total Return Net | BAUTNTR | DE000A3CLJ2 1 | A3CLJ2 | BLNPNG5 | BAUTNTR | .BAUTNTR | 57061604 |
| Total Return Gross | - | - | - | - | - | - | - |

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For further information visit www.marketvector.com

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