



# S-Network Global Auto Index

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## Introduction

### Index Objective

The S-Network Global Auto Index (AUTOS) is an index of the top 50 global equities principally engaged in the Automotive Industry. The index employs free float capitalization weighting with maximum country and constituent weights.

### Index Family & Highlights

The index consists of companies in three business segments engaged in the production of automobiles and parts: Automobile Manufacturers, Auto Parts and Equipment, and Tires. Constituents are selected based on their market size and liquidity.

### Dates

Reference Dates: Last Business Date of month prior to Rebalance/Reconstitution Month.

Reconstitution Dates: Indexes reconstituted semi-annually on the third Friday of the last month of each semi-annual calendar period.

Weight Date: Thursday prior to second Friday of Rebalance/Reconstitution Month.

Rebalance Dates: Indexes are rebalanced quarterly on the third Friday of the last month of each calendar quarter.

## Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the [Index Resources](#) page as follows:

| Supporting Documents                 |
|--------------------------------------|
| Index Maintenance Policy             |
| Index Governance                     |
| Index Policies                       |
| Methodology Policies                 |
| Glossary                             |
| Index Change and Consultation Policy |

## Eligibility Criteria and Index Construction

### Universe

Common shares of companies trading on approved national exchanges <sup>1</sup>(See appendix for a list of approved exchanges) in the Americas, EMEA (Europe, Middle East, and Africa), and Asia/Pacific that are engaged in the production of automobiles and parts and belong to the following three business segments:

- Automobile Manufacturers: Publicly traded companies that manufacture automobiles.
- Auto Parts & Equipment: Manufacturers of automotive equipment.
- Tires: Manufacturers of tires.

## Index Construction

### Constituent Selection

A company must derive at least 50% of its gross revenue from its business segments.

Additionally, companies must meet the following criteria:

- Minimum Company Market Cap – new: 2 billion USD; current: 1 billion USD
- Minimum Market and Free Float Market Cap – new: 1 billion USD; current: 500 million USD
- Liquidity – new: 1 million, 3 month USD; current: 600 thousand USD

Securities that traded at least 22 days but less than 3 months use their entire history in the preceding 3 month period to measure liquidity.

The top 50 ranked stocks based on the average of total market capitalization (company specific and unadjusted for float) and average daily trading volume over the last 90 calendar days (security specific) are selected. Stocks are added at reconstitution if ranked within the top 45 and removed if ranked lower than 55.

### Constituent Weightings & Constraints

Weights are float market cap adjusted. Country weights are capped at 25% with excess weights distributed to uncapped countries on a proportional basis. Constituent weights are scaled relative to the country weight adjustments. Additionally, the aggregate weight of constituents that exceed 5% shall not exceed 40%. Excess weight is distributed proportionally to uncapped constituents.

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<sup>1</sup> NASDAQ (US), stocks must be “reported securities” under 11Aa3-1 of the Securities and Exchange Act, i.e., National Market System stocks. Similar criteria apply to stocks with foreign listings.

## Index Maintenance

### Rebalancing and Reconstitution

The Indexes are rebalanced on the “Rebalance Date” and additionally reconstituted on the “Reconstitution Date”. Pricing used in share weights used for reconstitutions are as of the “Weight Date”. Share weights for the rebalanced Indexes are computed as of the “Weight Date”. Changes to the Indexes related to the rebalances are as of the “Rebalance Date”. Additions are only made on reconstitution dates.

### Corporate Actions

Please refer to the Index Maintenance Policy document for information on Corporate Action processing.

## Base Date and History Availability

Index history availability, base dates and base values are shown in the table below.

| Index                       | Price Index | Base Date | Base Value | Total Return Index | Base Date | Base Value |
|-----------------------------|-------------|-----------|------------|--------------------|-----------|------------|
| S-Network Global Auto Index | AUTOS       | 12/31/05  | 1000       | AUTOSTR            | 12/31/05  | 1000       |

## Methodology Modifications

| Date     | Previous                               | New   |
|----------|--|---|
| Feb 2024 | Previous version: AUTOS (v11 9-8-2020) | Rewritten in VettaFi standard format as 1.0.0 |

## Index Calculation

Please refer to the Index Maintenance Policy document for information on index calculations.

## Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

## Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

## Contact Information

For any questions regarding an index, please contact: [index.production@vettafi.com](mailto:index.production@vettafi.com)

## Appendix

### List of Approved Exchanges

| EXCHANGE        | COUNTRY   |
|-----------------|-----------|
| ASE             | AUSTRALIA |
| ASX             | AUSTRALIA |
| Australian      | AUSTRALIA |
| Vienna          | AUSTRIA   |
| EN Brussels     | BELGIUM   |
| Euron. Brussels | BELGIUM   |
| Sao Paulo       | BRAZIL    |

| EXCHANGE         | COUNTRY     |
|------------------|-------------|
| Tokyo            | JAPAN       |
| KO               | Korea, Rep. |
| Luxembourg       | LUXEMBOURG  |
| Bursa Malays     | MALAYSIA    |
| Bursa Malaysia   | MALAYSIA    |
| Kuala Lumpur     | MALAYSIA    |
| Malaysia ACE Mkt | MALAYSIA    |

|                |                  |
|----------------|------------------|
| Toronto        | CANADA           |
| Sant. Comerc   | CHILE            |
| Sant. Elec     | CHILE            |
| SANTIAGO       | CHILE            |
| Hong Kong      | CHINA            |
| Shanghai       | CHINA            |
| Shenzen        | CHINA            |
| Shenzhen       | CHINA            |
| Singapore      | CHINA            |
| Prague         | CZECH REPUBLIC   |
| Prague-SPAD    | CZECH REPUBLIC   |
| Copenhagen     | DENMARK          |
| Reykjavik      | DENMARK          |
| Cairo          | EGYPT            |
| Egypt (EGX)    | EGYPT, ARAB REP. |
| Tallin         | ESTONIA          |
| Tallinn        | ESTONIA          |
| Helsinki       | FINLAND          |
| EN Paris       | FRANCE           |
| Euronext Paris | FRANCE           |
| Berlin         | GERMANY          |
| Dusseldorf     | GERMANY          |
| Frankfurt      | GERMANY          |
| Munich         | GERMANY          |
| Athens         | GREECE           |
| Hong Kong      | Hong Kong        |
| NASDAQ CM      | HONG KONG        |
| Budapest       | HUNGARY          |
| Indonesia      | INDONESIA        |
| Indonesia SE   | INDONESIA        |
| Dublin         | IRELAND          |
| Tel Aviv       | ISRAEL           |
| Brsaltaliana   | ITALY            |
| Milan          | ITALY            |
| Fukuoka        | JAPAN            |
| Jasdaq         | JAPAN            |
| Nagoya         | JAPAN            |
| Osaka          | JAPAN            |

|                   |                |
|-------------------|----------------|
| Mexico            | MEXICO         |
| Mexico City       | MEXICO         |
| EN Amsterdam      | NETHERLANDS    |
| Euron. Amsterdam  | NETHERLANDS    |
| New Zealand       | NEW ZEALAND    |
| NZX               | NEW ZEALAND    |
| Oslo              | NORWAY         |
| Philippine SE     | PHILIPPINES    |
| Philippines       | PHILIPPINES    |
| Warsaw            | POLAND         |
| Warsaw Continuous | POLAND         |
| EN Lisbon         | PORTUGAL       |
| Euronext Lisbon   | PORTUGAL       |
| Catalist          | SINGAPORE      |
| Johannesburg      | SOUTH AFRICA   |
| Lagos             | SOUTH AFRICA   |
| Korea             | SOUTH KOREA    |
| Korea SE          | SOUTH KOREA    |
| KOSDAQ            | SOUTH KOREA    |
| Continuous        | SPAIN          |
| Madrid            | SPAIN          |
| Madrid-SIBE       | SPAIN          |
| Nordic GM         | SWEDEN         |
| Stockholm         | SWEDEN         |
| SIX Swiss         | SWITZERLAND    |
| SIX Swiss Ex      | SWITZERLAND    |
| Taiwan            | TAIWAN         |
| Istanbul          | TURKEY         |
| London            | UNITED KINGDOM |
| LONDON INTL       | UNITED KINGDOM |
| London Plus Mkt   | UNITED KINGDOM |
| Nasdaq            | UNITED STATES  |
| NASDAQ GM         | UNITED STATES  |
| NASDAQ GS         | UNITED STATES  |
| New York          | UNITED STATES  |
| NYSE Amex         | UNITED STATES  |
| NYSE ARCA         | UNITED STATES  |