

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



All Time High/Low **52-Week High/Low**

Total Return Net Index 482.36/100.00 482.36/290.00

Size and Liquidity Requirements

Float-adjusted market capitalization of at least 150 mIn USD. Six-month average-daily-value-traded of at least 500000 USD.

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	31 May 2022	Components	99
Type	Sector	Volatility (250 days)	28.43
Currency	USD	Full MCap bn USD	5,332.58
Base Date	28 Dec 2012	Float MCap bn USD	3,967.85
Base Value	100.00	Correlation* (250 days)	0.76

* NASDAQ OMX Global Automobile

FUNDAMENTALS*

Price/Earnings Trailing	143.75
Price/Book	1.42
Price/Sales	0.88
Price/Cash Flow	6.28
Dividend Yield	1.70

* as of 31 Jul 2022

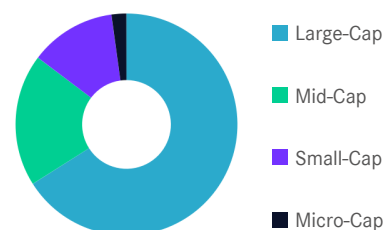
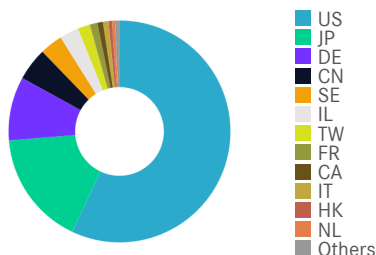
ANNUALISED PERFORMANCE*

1 Month	9.66%
1 Year	-24.07%
3 Years	9.26%
5 Years	7.49%
7 Years	13.30%

* Total Return Net Index

Country and Size Weightings

Country	Count	Weight
United States	52	57.02%
Japan	14	16.68%
Germany	10	9.30%
China	6	4.78%
Sweden	3	3.32%
Israel	2	2.80%
Taiwan	1	1.78%
France	3	1.10%
Canada	2	0.84%
Italy	2	0.78%
Hong Kong	1	0.53%
Netherlands	1	0.44%
Others	2	0.63%

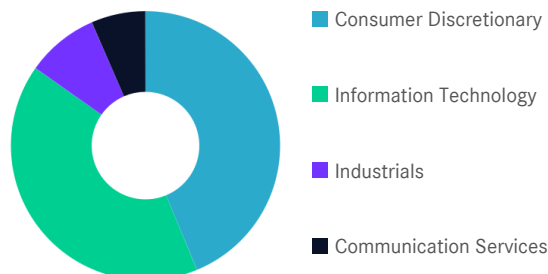


Size	Count	Weight
Large-Cap (> 6 bn)	57	66.01%
Mid-Cap (1.5 bn - 6 bn)	24	19.28%
Small-Cap (0.2 bn - 1.5 bn)	13	12.54%
Micro-Cap (0.0 bn - 0.2 bn)	5	2.18%

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Sector Weightings

Sector	Count	Weight
Consumer Discretionary	39	43.77%
Information Technology	46	41.01%
Industrials	8	8.68%
Communication Services	6	6.54%



Index Components

Top Components by Weight	Country	Weight	Best Performing Components	YTD	1 Day
Rivian Automotive, Inc.	US	2.92%	Faurecia	-58.42%	6.91%
NIO Inc-ADR	CN	2.79%	Rivian Automotive, Inc.	-63.27%	6.78%
Visteon Corp	US	2.66%	Stoneridge Inc	-0.86%	5.78%
INNOVIZ TECHNOLOGIES LTD	IL	2.58%	Luminar Technologies, Inc	-53.22%	5.19%
SPOTIFY TECHNOLOGY SA	LU	2.55%	Valeo	-28.62%	5.17%
Goodyear Tire & Rubber Co	US	2.53%			
SKYWORKS SOLUTIONS INC	US	2.48%			
TE Connectivity Ltd.	US	2.47%			
Autoliv Inc	US	2.44%			
Honda Motor Co ADR	JP	2.44%			
SoftBank Group Corp	JP	2.43%			
Silicon Laboratories Inc	US	2.43%			
Subtotal		30.74%			

Worst Performing Components	YTD	1 Day
NVIDIA CORP	-39.48%	-6.30%
AEye, Inc. Class A	-49.17%	-5.75%
Embark Technology, Inc.	-93.76%	-5.02%
Aurora Innovation, Inc. Class A	-77.00%	-4.07%
INNOVIZ TECHNOLOGIES LTD	-17.35%	-2.96%

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Index	BAUT	DE000A30A012	A30A01	BL54G61	BAUT	.BAUT	118227298
Total Return Net	BAUTNTR	DE000A3CLJ21	A3CLJ2	BLNPNG5	BAUTNTR	.BAUTNTR	57061604
Total Return Gross	-	-	-	-	-	-	-

For further information visit www.marketvector.com

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