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Information about the index, including rule book, company description and historic data, can be found at:
www.snetautoindex.com

TICKERS:

S-Network Global Automotive IndexSM (USD): AUTOS

December 2012

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S-Network Global Automotive IndexSM (AUTOS)

Index Performance. The S-Network Global Automotive IndexSM (TICKER: AUTOS) increased +15.67% from 1550.22 to 1793.14 in the fourth quarter of 2012. This compares to an increase in the MSCI EAFE (TICKER: MXEA) of +6.17% and an increase in the MSCI World Index (TICKER: MXWO) of +2.06%.

The best performing stocks were Mazda Motor Corporation (TICKER: 7261 JP), which rose +73.08%; BYD Co Ltd (TICKER: 1211 HK), which rose +72.04%; and Fuji Heavy Industries Ltd (TICKER: 7270 JP), which rose +50.31%. The worst performing stocks were Kia Motors Corporation (TICKER: 000270 KS), which declined -15.13%; Hyundai Motor Co (TICKER: 005380 KS), which declined -9.61%; and Peugeot SA (TICKER: UG FP), which declined -8.82%.

The S-Network Global Automotive IndexSM was up +23.55% in 2012. This compares to a +13.55% rise in the MSCI EAFE and a +13.18% rise in the MSCI World Index.

Index Description. The S-Network Global Automotive IndexSM is an equity index designed to serve as a benchmark for globally traded stocks that are principally engaged in the global automotive industry. The AUTOS comprises three main automotive sectors: a) automotive manufacturers, b) auto parts and equipment, and c) tires.

Inclusion Criteria. All companies contained in the AUTOS are categorized as being “principally” engaged in the global automotive industry. For the purposes of the AUTOS, a principally engaged company must derive over 50% of gross revenues from its participation in the primary automotive sector. AUTOS contains stocks selected from a universe of equity securities traded on recognized stock exchanges in a) the Americas, b) Europe, Middle East & Africa (EMEA), and c) Asia/Pacific, based on a set of objective screening criteria. The selection criteria include requirements for industry participation, primary exchange listing, minimum capitalization, minimum free float and minimum average daily trading volume.

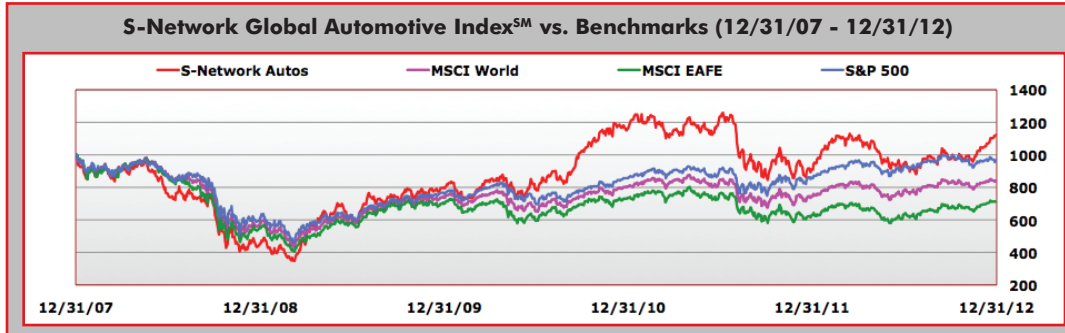
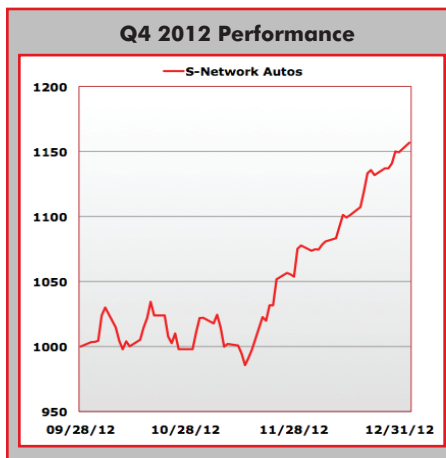
Weighting Methodology. AUTOS contains a fixed number of 50 constituents and employs a weighting methodology that allows for a proportional distribution of weights from large-capitalization stocks through mid-capitalization, while assuring that companies in the index offer sufficiently high levels of liquidity and price discovery. The weights of each country of domicile are then capped at 25%. The weights of the countries with weights over 25% are reduced on a proportional basis and added to the weights of countries with weights under 25% on a proportional basis. The total weight of all stocks contained in the index with weights greater than 5% is capped at 40%. The weights of the stocks with weights over 5% are reduced on a proportional basis and added to the weights of the stocks with weights under 5% on a proportional basis.

Rebalancings. AUTOS is rebalanced on a semi-annual basis and company weights are adjusted with each semi-annual issuance using the aforementioned weighting methodology. S-Network maintains a qualified reserve list, so that companies may be immediately replaced in the index in the event of an acquisition or de-listing.

Index Data. AUTOS is calculated daily by NYSE ARCA. Daily values from December 31, 2005 are available on the S-Network Global Automotive IndexSM web site and through various data vendors.

Leading Movers				
Company Name	Ticker	Opening	Closing	Change
MAZDA MOTOR CORP	7261 JP	1.17	2.02	73.08%
BYD CO LTD	1211 HK	1.74	3.00	72.04%
FUJI HEAVY INDUSTRIES LTD	7270 JP	8.32	12.50	50.31%
PORSCHE AUTOMOBIL HOLDING	PAH3 GR	60.14	81.58	35.65%
GUANGZHOU AUTOMOBILE GROUP	2238 HK	0.66	0.89	35.03%

Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
KIA MOTORS CORPORATION	000270 KS	62.38	52.94	-15.13%
HYUNDAI MOTOR CO	005380 KS	226.50	204.73	-9.61%
PEUGEOT SA	UG FP	7.92	7.22	-8.82%
FIAT SPA	F IM	5.35	5.01	-6.27%
HYUNDAI MOBIS CO LTD	012330 KS	279.08	269.85	-3.31%



*Note: This chart is a normalized historical graph
 Data Source: Bloomberg Data as of December 31, 2012.

This chart is for illustrative purposes only. Historical information is not indicative of future results; current data may differ from data quoted. Investors cannot invest directly in index. Index returns do not reflect any management fees or brokerage expenses.

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Index Statistical Profile

Capitalization Profile	
Number of Constituents	50
TOTAL MARKET CAPITALIZATION	1.10 Trillion USD
LARGEST MARKET CAPITALIZATION	160.76 Billion USD
SMALLEST MARKET CAPITALIZATION	2.56 Billion USD
AVERAGE MARKET CAPITALIZATION	22.01 Billion USD
MEDIAN MARKET CAPITALIZATION	10.62 Billion USD

Simple Price Appreciation				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	12.39%	-15.75%	-28.82%	-2.87%
3 Year	41.57%	14.55%	1.47%	27.90%
1 Year	23.55%	13.18%	13.55%	13.41%

Compound Annual Growth Rate (CAGR)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	2.36%	-3.37%	-6.57%	-0.58%
3 Year	12.28%	4.63%	0.49%	8.55%
1 Year	23.55%	13.18%	13.55%	13.41%

Annualized Standard Deviation (Monthly)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	34.88%	20.87%	23.44%	19.06%
3 Year	27.05%	17.09%	19.90%	15.34%
1 Year	21.75%	13.10%	17.09%	10.56%

Sharpe Ratio				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	0.065	-0.166	-0.284	-0.035
3 Year	0.451	0.266	0.020	0.552
1 Year	1.079	1.000	0.788	1.262

* Annualized average 3M T-Bill return of 0.083% used for Sharpe Ratio calculation

*All data as of December 31, 2012.

Top Ten Constituents			
Company	Ticker	Country	Weight
TOYOTA MOTOR CORP	TM US	JAPAN	12.28%
DAIMLER AG	DAI GR	GERMANY	8.48%
FORD MOTOR CO	F US	UNITED STATES	7.96%
BAYERISCHE MOTOREN WERKE AG	BMW GR	GERMANY	5.38%
HONDA MOTOR CO LTD	HMC US	JAPAN	5.11%
HYUNDAI MOTOR CO	005380 KS	SOUTH KOREA	4.62%
PORSCHE AUTOMOBIL HOLDING	PAH3 GR	GERMANY	4.01%
JOHNSON CONTROLS INC	JCI US	UNITED STATES	3.46%
GENERAL MOTORS CO	GM US	UNITED STATES	3.36%
MICHELIN	ML FP	FRANCE	2.85%

Correlation Matrix (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	0.8502	1.0000		
MSCI EAFE	0.7607	0.8555	1.0000	
S&P 500	0.7297	0.8887	0.5258	1.0000

BETA Matrix (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	1.1470	1.0000		
MSCI EAFE	0.9286	0.7742	1.0000	
S&P 500	0.8463	0.7639	0.4995	1.0000

R-SQUARE (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	0.7228	1.0000		
MSCI EAFE	0.5786	0.7319	1.0000	
S&P 500	0.5325	0.7897	0.2765	1.0000

Index Composition

