

INDEX OVERVIEW

BlueStar Autonomous Driving Index is a rules-based index that tracks the performance of a group of globally-listed common equity securities of companies involved in developing and marketing communication and A.I. technologies used in ADAS and autonomous driving systems. The index also includes companies delivering innovative in-car experience, vehicle sharing, and fleet management products and services.

Top Twenty Index Constituents

Company	Index Weight %
Advanced Micro Devices	3.07
Ericsson (Lm) Tel-sp Adr	2.81
Telenav Inc	2.74
Visteon Corp	2.72
Verifone Systems Inc	2.70
Qualcomm Inc	2.68
Maxim Integrated Products	2.67
Cypress Semiconductor Corp	2.64
Texas Instruments Inc	2.64
Analog Devices Inc	2.62
Xilinx Inc	2.59
Silicon Laboratories Inc	2.58
Autoliv Inc	2.56
Nvidia Corp	2.53
Lear Corp	2.52
Aptiv Plc	2.52
Microchip Technology Inc	2.49
Intel Corp	2.48
Magna International Inc	2.46
Goodyear Tire & Rubber Co	2.45

GICS Sector Exposure

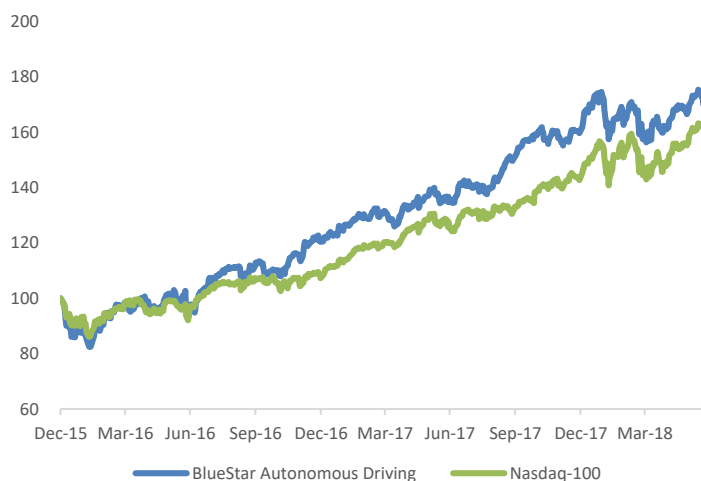
Industry	Weight %
Semiconductors & Semiconductor	38.06
Auto Components	24.75
Road & Rail	5.84
Automobiles	5.35
Electronic Equipment, Instrume	5.18
Communications Equipment	4.64
Internet Software & Services	3.21
Software	2.74
Wireless Telecommunication Ser	2.67
Machinery	1.80
IT Services	1.35
Household Durables	1.32
Media	1.28
Technology Hardware, Storage &	1.11
Industrial Conglomerates	0.68

BAUTNTR Internal Index Data

Index Statistics

No. of Securities	57
Currency Denomination	USD
Total Index Market Cap	\$3.5 billion
Largest Market Cap	\$830 billion
Smallest Market Cap	\$246 million
Weighted Average Market Cap	\$51 billion
Market Cap- Segmentation (%)	
> \$5 Billion	79
\$750 Million to \$5 Billion	16
< \$750 Million	5

Comparative Performance Since 2015



INDEX RISK AND RETURN DATA

Annualized Returns (%)

	1 yr	2 yr*	3 yr*	4 yr*	5 yr*
BAUTNTR	19.60	28.94	16.79	13.98	18.53
SOLKARSN	7.89	18.37	10.42	12.03	17.13
Nasdaq-100	26.01	27.69	18.39	17.68	20.80

For periods ending June 30, 2018

Annualized Standard Deviation of Monthly Returns (%)

	1 yr	2 yr	3 yr	4 yr	5 yr
BAUTNTR	13.28	12.30	15.78	15.62	14.95
SOLKARSN	12.27	10.36	17.93	17.21	16.38
Nasdaq-100	11.19	10.18	13.66	13.03	12.58

For periods ending June 30, 2018

Contact Us

BlueStar Indexes
1350 Avenue of the Americas, 4th Floor
New York, NY 10019
Info@bluestarindexes.com

Disclaimer

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