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Licensed ETF

**Global X Auto ETF: US**  
 Ticker: **VROM**

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Information about the index, including rule book, company description and historic data, can be found at:  
[www.snetautoindex.com](http://www.snetautoindex.com)

**TICKERS:**  
 S-Network Global Automotive Index<sup>SM</sup> (USD): **AUTOS**

September 2011

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## S-Network Global Automotive Index<sup>SM</sup> (AUTOS)

**Index Performance.** The S-Network Global Automotive Index<sup>SM</sup> (TICKER: AUTOS) decreased -28.06% from 1960.12 to 1410.19 in the third quarter of 2011. This compares to a decrease in the MSCI EAFE (TICKER: MXEA) of -19.60% and a decrease in the MSCI World Index (TICKER: MXWO) of -17.06%.

The best performing stocks were Mitsubishi Motors Corporation (TICKER: 7211 JP), which rose +9.76%; Daihatsu Motor Co Ltd (TICKER: 7262 JP), which rose +7.88%; and Bridgestone Corporation (TICKER: 5108 JP), which rose +0.25%. The worst performing stocks were Peugeot SA (TICKER: UG FP), which declined -51.46%; Fiat SpA (TICKER: F IM), which declined -49.87%; and BYD Company Ltd (TICKER: 1211 HK), which declined -47.63%.

The S-Network Global Automotive Index<sup>SM</sup> is down -23.89% year-to-date and down -13.67% over the past 12 months.

**Index Description.** The S-Network Global Automotive Index<sup>SM</sup> 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, minimum price 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.

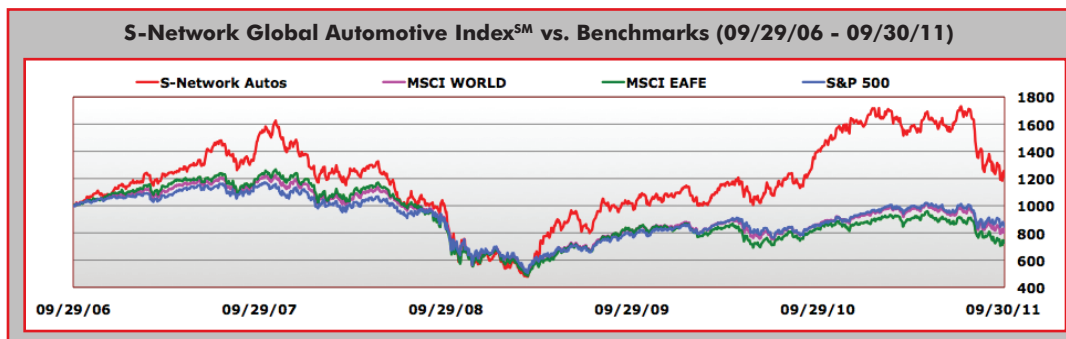
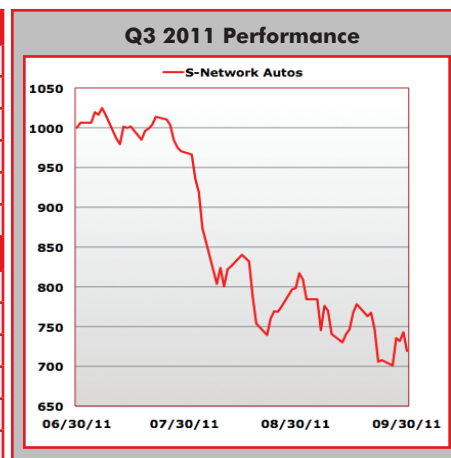
**Rebalancings.** AUTOS is rebalanced on a semi-annual basis and company weights are adjusted with each semi-annual issuance using the aforementioned weighting methodology. S-Network maintains a qualified reserve list, so that companies may be immediately replaced in the index in the event of an acquisition 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 Index<sup>SM</sup> web site and through various data vendors.

Leading Movers				
Company Name	Ticker	Opening	Closing	Change
MITSUBISHI MOTORS CORP	7211 JP	1.216	1.335	<b>9.76%</b>
DAIHATSU MOTOR CO LTD	7262 JP	16.931	18.265	<b>7.88%</b>
BRIDGESTONE CORP	5108 JP	22.915	22.971	<b>0.25%</b>
SUZUKI MOTOR CORP	7269 JP	22.406	22.323	<b>-0.37%</b>
ASTRA INTERNATIONAL TBK PT	ASII IJ	7.408	7.002	<b>-5.48%</b>

Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
PEUGEOT SA	UG FP	44.792	21.740	<b>-51.46%</b>
FIAT SPA	F IM	10.984	5.506	<b>-49.87%</b>
BYD CO LTD	1211 HK	3.232	1.693	<b>-47.63%</b>
WABCO HOLDINGS INC	WBC US	69.060	37.860	<b>-45.18%</b>
CONTINENTAL AG	CON GR	104.994	58.140	<b>-44.63%</b>



\*Note: This chart is a normalized historical graph  
 Data Source: Bloomberg Data as of September 30, 2011.

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.

### Index Statistical Profile

Capitalization Profile	
Number of Constituents	50
TOTAL MARKET CAPITALIZATION	840.41 Billion USD
LARGEST MARKET CAPITALIZATION	117.68 Billion USD
SMALLEST MARKET CAPITALIZATION	1.68 Billion USD
AVERAGE MARKET CAPITALIZATION	16.81 Billion USD
MEDIAN MARKET CAPITALIZATION	8.01 Billion USD

Simple Price Appreciation				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	21.53%	-19.61%	-27.15%	-15.30%
3 Year	27.31%	-6.63%	-11.58%	-3.00%
1 Year	-13.67%	-6.37%	-12.02%	-0.86%

Compound Annual Growth Rate (CAGR)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	3.98%	-4.27%	-6.14%	-3.27%
3 Year	8.38%	-2.26%	-4.02%	-1.01%
1 Year	-13.67%	-6.37%	-12.02%	-0.86%

Annualized Standard Deviation (Monthly)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	34.40%	19.97%	22.18%	18.34%
3 Year	40.81%	23.04%	25.35%	21.28%
1 Year	24.08%	16.39%	19.45%	13.75%

Sharpe Ratio				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	11.19%	-22.04%	-28.27%	-18.52%
3 Year	20.22%	-10.37%	-16.36%	-5.35%
1 Year	-57.31%	-39.67%	-62.48%	-7.17%

\* Annualized average 3M T-Bill return of 0.129% used for Sharpe Ratio calculation

Top Ten Constituents			
Company	Ticker	Country	Weight
TOYOTA MOTOR CORP	TM US	JAPAN	12.16%
DAIMLER AG	DAI GR	GERMANY	8.29%
FORD MOTOR CO	F US	UNITED STATES	7.69%
HONDA MOTOR CO LTD	HMC US	JAPAN	5.45%
HYUNDAI MOTOR CO	005380 KS	SOUTH KOREA	5.25%
BAYERISCHE MOTOREN WERKE AG	BMW GR	GERMANY	5.01%
JOHNSON CONTROLS INC	JCI US	UNITED STATES	3.76%
HYUNDAI MOBIS	012330 KS	SOUTH KOREA	3.74%
VOLKSWAGEN AG	VOW GR	GERMANY	3.71%
PORSCHE AUTOMOBIL HOLDING	PAH3 GR	GERMANY	3.16%

Correlation Matrix (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	0.8377	1.0000		
MSCI EAFE	0.7449	0.8466	1.0000	
S&P 500	0.7114	0.8828	0.5003	1.0000

BETA Matrix (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	1.1404	1.0000		
MSCI EAFE	0.9218	0.7696	1.0000	
S&P 500	0.8168	0.7446	0.4641	1.0000

R-SQUARE (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	0.7017	1.0000		
MSCI EAFE	0.5548	0.7167	1.0000	
S&P 500	0.5061	0.7794	0.2503	1.0000

\*All data as of September 30, 2011.

### Index Composition

