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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

TICKERS:
 S-Network Global Automotive IndexSM (USD): **AUTOS**

March 2012

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S-Network Global Automotive IndexSM (AUTOS)

Index Performance. The S-Network Global Automotive IndexSM (TICKER: AUTOS) increased +21.16% from 1451.39 to 1758.50 in the first quarter of 2012. This compares to an increase in the MSCI EAFE (TICKER: MXEA) of +9.98% and an increase in the MSCI World Index (TICKER: MXWO) of +10.94%.

The best performing stocks were Geely Automobile Holdings Ltd (TICKER: 175 HK), which rose +78.88%; Tata Motors Ltd (TICKER: TTM US), which rose +59.59%; and Continental AG (TICKER: CON GR), which rose +51.73%. The worst performing stocks were Goodyear Tire & Rubber Co (TICKER: GT US), which declined -20.82%; Gentex Corporation (TICKER: GNTX US), which declined -17.20%; and Hankook Tire Co Ltd (TICKER: 000240 KS), which declined -5.32%.

The S-Network Global Automotive IndexSM is down -3.84% over the past 12 months. This compares to a -8.76% fall in the MSCI EAFE and a -1.72% fall 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.

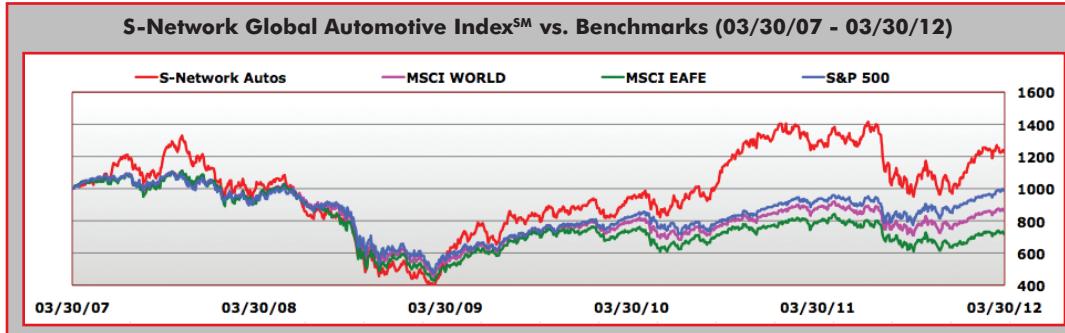
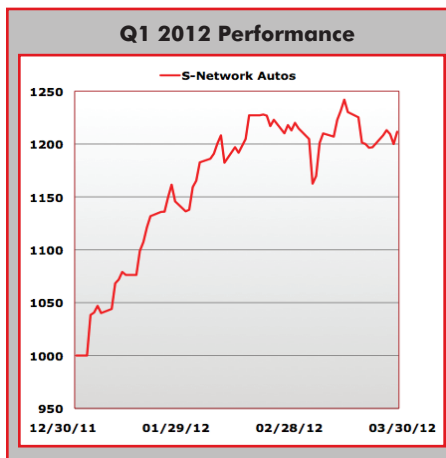
Weighting Methodology. AUTOS contains a fixed number of 50 constituents and employs a weighting methodology that allows for a proportional distribution of weights from large-capitalization stocks through mid-capitalization, while assuring that companies in the index offer sufficiently high levels of 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
GEELY AUTOMOBILE HOLDINGS LTD	175 HK	0.219	0.392	78.88%
TATA MOTORS LTD	TTM US	16.900	26.970	59.59%
CONTINENTAL AG	CON GR	62.331	94.577	51.73%
RENAULT SA	RNO FP	34.733	52.695	51.71%
TRW AUTOMOTIVE HOLDINGS CORP	TRW US	32.600	46.450	42.48%

Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
GOODYEAR TIRE & RUBBER CO	GT US	14.170	11.220	-20.82%
GENTEX CORP	GNTX US	29.590	24.500	-17.20%
HANKOOK TIRE CO LTD	000240 KS	39.129	37.046	-5.32%
MITSUBISHI MOTORS CORP	7211 JP	1.182	1.138	-3.75%
MAZDA MOTOR CORP	7261 JP	1.766	1.755	-0.66%



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

Index Statistical Profile

Capitalization Profile	
Number of Constituents	50
TOTAL MARKET CAPITALIZATION	1.04 Trillion USD
LARGEST MARKET CAPITALIZATION	149.68 Billion USD
SMALLEST MARKET CAPITALIZATION	2.27 Billion USD
AVERAGE MARKET CAPITALIZATION	20.82 Billion USD
MEDIAN MARKET CAPITALIZATION	9.90 Billion USD

Simple Price Appreciation				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	23.92%	-13.35%	-27.66%	-0.87%
3 Year	143.08%	62.94%	47.08%	76.53%
1 Year	-3.84%	-1.72%	-8.76%	6.23%

Compound Annual Growth Rate (CAGR)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	4.38%	-2.83%	-6.27%	-0.18%
3 Year	34.46%	17.67%	13.72%	20.86%
1 Year	-3.84%	-1.72%	-8.76%	6.23%

Annualized Standard Deviation (Monthly)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	35.46%	20.65%	22.81%	19.10%
3 Year	34.51%	18.23%	20.91%	16.23%
1 Year	31.77%	18.66%	21.05%	16.82%

Sharpe Ratio				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	0.120	-0.143	-0.281	-0.016
3 Year	0.995	0.962	0.650	1.277
1 Year	-0.125	-0.099	-0.422	0.363

* 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	11.93%
DAIMLER AG	DAI GR	GERMANY	9.38%
FORD MOTOR CO	F US	UNITED STATES	8.20%
HONDA MOTOR CO LTD	HMC US	JAPAN	5.55%
BAYERISCHE MOTOREN WERKE AG	BMW GR	GERMANY	5.39%
HYUNDAI MOTOR CO	005380 KS	SOUTH KOREA	4.97%
JOHNSON CONTROLS INC	JCI US	UNITED STATES	3.84%
PORSCHE AUTOMOBIL HOLDING	PAH3 GR	GERMANY	3.14%
GENERAL MOTORS CO	GM US	UNITED STATES	3.12%
DONGFENG MOTOR GROUP CO LTD	489 HK	CHINA	2.71%

Correlation Matrix (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	0.8445	1.0000		
MSCI EAFE	0.7568	0.8517	1.0000	
S&P 500	0.7181	0.8860	0.5145	1.0000

BETA Matrix (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	1.1451	1.0000		
MSCI EAFE	0.9331	0.7744	1.0000	
S&P 500	0.8282	0.7535	0.4813	1.0000

R-SQUARE (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	0.7131	1.0000		
MSCI EAFE	0.5727	0.7253	1.0000	
S&P 500	0.5157	0.7851	0.2647	1.0000

*All data as of March 30, 2012.

Index Composition

