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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**

June 2012

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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 -14.38% from 1758.50 to 1505.61 in the second quarter of 2012. This compares to a decrease in the MSCI EAFE (TICKER: MXEA) of -8.37% and a decrease in the MSCI World Index (TICKER: MXWO) of -5.81%.

The best performing stocks were Hankook Tire Co Ltd (TICKER: 000240 KS), which rose +7.04%; Goodyear Tire & Rubber Co (TICKER: GT US), which rose +5.26%; and DENSO Corporation (TICKER: 6902 JP), which rose +0.85%. The worst performing stocks were Peugeot SA (TICKER: UG FP), which declined -39.07%; BYD Co Ltd (TICKER: 1211 HK), which declined -32.57%; and Daimler AG (TICKER: DAI GR), which declined -26.21%.

The S-Network Global Automotive Index<sup>SM</sup> is down -23.19% over the past 12 months. This compares to a -16.67% fall in the MSCI EAFE and a -7.17% fall in the MSCI World Index.

**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 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.

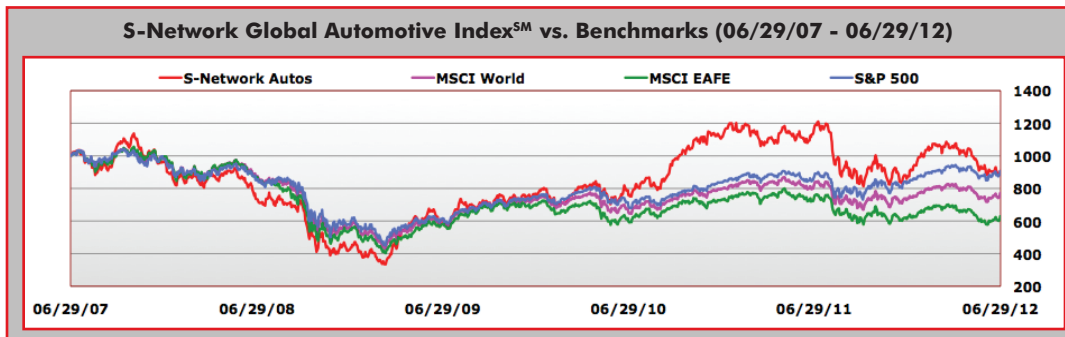
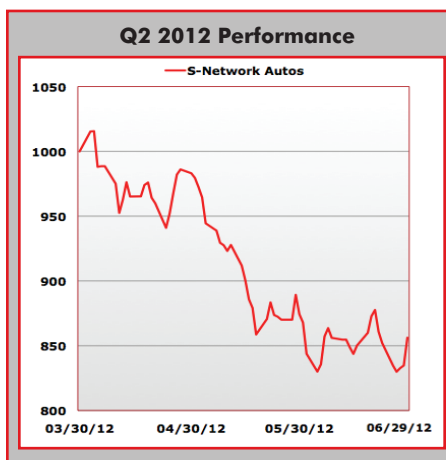
**Rebalancings.** AUTOS is rebalanced on a semi-annual basis and company weights are adjusted with each semi-annual issuance using the aforementioned weighting methodology. S-Network maintains a qualified reserve list, so that companies may be immediately replaced in the index in the event of an acquisition 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
HANKOOK TIRE CO LTD	000240 KS	37.046	39.654	<b>7.04%</b>
GOODYEAR TIRE & RUBBER CO	GT US	11.220	11.810	<b>5.26%</b>
DENSO CORPORATION	6902 JP	33.462	33.747	<b>0.85%</b>
KIA MOTORS CORPORATION	000270 KS	65.437	65.389	<b>-0.07%</b>
FUJI HEAVY INDUSTRIES LTD	7270 JP	8.048	7.982	<b>-0.81%</b>

Lagging Movers				
Company Name	Ticker	Opening	Closing	Change
PEUGEOT SA	UG FP	16.098	9.808	<b>-39.07%</b>
BYD CO LTD	1211 HK	2.795	1.885	<b>-32.57%</b>
DAIMLER AG	DAI GR	60.594	44.715	<b>-26.21%</b>
RENAULT SA	RNO FP	52.695	39.775	<b>-24.52%</b>
MAZDA MOTOR CORP	7261 JP	1.755	1.341	<b>-23.59%</b>



\*Note: This chart is a normalized historical graph  
 Data Source: Bloomberg Data as of June 29, 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	918.38 Billion USD
LARGEST MARKET CAPITALIZATION	138.75 Billion USD
SMALLEST MARKET CAPITALIZATION	2.60 Billion USD
AVERAGE MARKET CAPITALIZATION	18.37 Billion USD
MEDIAN MARKET CAPITALIZATION	9.23 Billion USD

Simple Price Appreciation				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	-9.27%	-22.88%	-37.08%	-9.39%
3 Year	52.07%	28.18%	8.89%	48.17%
1 Year	-23.19%	-7.17%	-16.67%	3.14%

Compound Annual Growth Rate (CAGR)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	-1.93%	-5.06%	-8.85%	-1.95%
3 Year	15.00%	8.63%	2.88%	14.00%
1 Year	-23.19%	-7.17%	-16.67%	3.14%

Annualized Standard Deviation (Monthly)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	35.68%	21.03%	23.55%	19.23%
3 Year	28.66%	17.95%	20.70%	16.13%
1 Year	32.64%	20.86%	24.33%	18.22%

Sharpe Ratio				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
5 Year	-0.056	-0.245	-0.379	-0.106
3 Year	0.520	0.476	0.135	0.863
1 Year	-0.713	-0.348	-0.688	0.168

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

\*All data as of June 29, 2012.

Top Ten Constituents			
Company	Ticker	Country	Weight
TOYOTA MOTOR CORP	TM US	JAPAN	12.26%
DAIMLER AG	DAI GR	GERMANY	8.46%
FORD MOTOR CO	F US	UNITED STATES	7.50%
HYUNDAI MOTOR CO	005380 KS	SOUTH KOREA	5.77%
HONDA MOTOR CO LTD	HMC US	JAPAN	5.55%
BAYERISCHE MOTOREN WERKE AG	BMW GR	GERMANY	5.09%
JOHNSON CONTROLS INC	JCI US	UNITED STATES	3.88%
KIA MOTORS CORPORATION	000270 KS	SOUTH KOREA	3.12%
HYUNDAI MOBIS	012330 KS	SOUTH KOREA	3.03%
GENERAL MOTORS CO	GM US	UNITED STATES	2.84%

Correlation Matrix (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	0.8480	1.0000		
MSCI EAFE	0.7606	0.8533	1.0000	
S&P 500	0.7226	0.8870	0.5191	1.0000

BETA Matrix (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	1.1457	1.0000		
MSCI EAFE	0.9330	0.7748	1.0000	
S&P 500	0.8333	0.7571	0.4879	1.0000

R-SQUARE (5 Year / Daily)				
	AUTOS	MSCI WORLD	MSCI EAFE	S&P 500
AUTOS	1.0000			
MSCI WORLD	0.7192	1.0000		
MSCI EAFE	0.5784	0.7281	1.0000	
S&P 500	0.5222	0.7868	0.2695	1.0000

Index Composition

