

AUSF

Adaptive U.S. Factor ETF

ETF Category: Core - Multi-factor
As of 06/30/2019



KEY FEATURES



Outperformance Potential

The Global X Adaptive U.S. Factor ETF (AUSF) seeks to outperform traditional cap-weighted indexes by employing a dynamic multi-factor investment strategy that allocates across three factors: minimum volatility, value, and momentum.



Dynamic Factor Allocation

AUSF either allocates to two factors with a 50% / 50% weighting, or all three factors with a weighting of 40% / 40% / 20% depending on the trailing returns of each factor.



Tax Efficient

Dynamically allocating across multiple factors within one ETF can result in tax efficiencies compared to buying and selling individual factor ETFs.

FUND DETAILS

Inception Date	08/24/2018
Underlying Index	Adaptive Wealth Strategies U.S. Factor Index
Number of Holdings	189
Assets Under Management	\$159.40 mil
Total Expense Ratio	0.27%
Distribution Frequency	Quarterly

TRADING DETAILS

Ticker	AUSF
CUSIP	37954Y574
Exchange	NYSE Arca
Bloomberg IOPV Ticker	AUSFIV
Index Ticker	AWSUSF

PERFORMANCE (%)

	Current Quarter	Year to Date	One Year	Three Year	Cumulative Since Inception
AUSF at NAV	3.17%	13.93%	-	-	2.05%
AUSF at Market Price	3.26%	14.01%	-	-	2.17%
Adaptive Wealth Strategies U.S. Factor Index	3.30%	14.19%	-	-	2.38%

The performance data quoted represents past performance and does not guarantee future results. Investment return and principal value of an investment will fluctuate so that an investor's shares, when sold or redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance quoted. High short-term performance of the fund is unusual and investors should not expect such performance to be repeated. Returns for periods greater than one year are annualized. Market price returns are based upon the midpoint of the bid/ask spread at the close of the exchange and do not represent the returns you would receive if you traded shares at other times. For performance data current to the most recent month end, please call 1-888-493-8631, or visit www.globalxetfs.com.

TOP 10 HOLDINGS (%)

Holdings Subject to Change

Blackstone Mortgage Trust Inc	2.08%	Annaly Capital Management Inc	1.85%
Starwood Property Trust Inc	2.04%	Lockheed Martin Corp	1.79%
Tribune Media Co	2.03%	Amdocs Ltd	1.74%
MFA Financial Inc	1.97%	Waste Management Inc	1.68%
AGNC Investment Corp	1.88%	Republic Services Inc	1.68%

INDUSTRY BREAKDOWN (%)



Financials	33.40%
Real Estate	11.22%
Consumer Staples	9.51%
Information Technology	8.99%
Industrials	8.64%
Communication Services	5.89%
Consumer Discretionary	5.79%
Health Care	5.62%
Energy	4.04%
Others*	6.90%

* Utilities 3.58%, Materials 3.32%



DEFINITIONS

Adaptive Wealth Strategies U.S. Factor Index	The Adaptive Wealth Strategies U.S. Factor Index is designed to dynamically allocate across three sub-indices that provide exposure to U.S. equities that exhibit characteristics of one of three primary factors: value, momentum and low volatility. Each factor is represented by a sub-index that is derived from the Solactive U.S. Large & Mid Cap Index, which is designed to measure the 1,000 largest companies, by free float market capitalization, that are exchange-listed in the United States.
Solactive U.S. Large & Mid Cap Value Index	This index is designed to measure the performance of the 100 stocks in the Solactive U.S. Large & Mid Cap Index that exhibit the greatest exposure to the value factor.
Solactive U.S. Large & Mid Cap Momentum Index	This index is designed to measure the performance of the 100 stocks in the Solactive U.S. Large & Mid Cap Index that exhibit the highest degree of relative performance.
Solactive U.S. Large & Mid Cap Minimum Downside Volatility Index	This index is designed to measure the performance of the 100 stocks in the Solactive U.S. Large & Mid Cap Index that exhibit the lowest degree of downside volatility.

Global X Management Company, LLC serves as an advisor to the Global X Funds. The Funds are distributed by SEI Investments Distribution Co. (SIDCO, 1 Freedom Valley Drive, Oaks, PA, 19456), which is not affiliated with Global X Management Company, LLC or Mirae Asset Global Investments.

Investing involves risk, including the possible loss of principal. There is no guarantee that the Fund will achieve a high degree of correlation to the Underlying Index and therefore achieve its investment objective. Market disruptions and regulatory restrictions could have an adverse effect on the Fund's ability to adjust its exposure to the required levels in order to track the Underlying Index. Performance of companies in the financial sector may be adversely impacted by many factors, including, among others, government regulations, economic conditions, credit rating downgrades, changes in interest rates, and decreased liquidity in credit markets. AUSF is non-diversified. The information provided is not intended for trading purposes, and should not be considered investment advice.

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Shares of ETFs are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Brokerage commissions will reduce returns. Global X NAVs are calculated using prices as of 4:00 PM Eastern Time. Indices are unmanaged and do not include the effect of fees, expenses or sales charges. One cannot invest directly in an index.

Since the Fund's shares did not trade in the secondary market until several days after the Fund's inception, for the period from inception to the first day of secondary market trading in Shares, the NAV of the Fund is used to calculate market returns.

Carefully consider the fund's investment objectives, risk factors, charges, and expenses before investing. This and additional information can be found in the fund's full or summary prospectus, which may be obtained by calling 1.888.493.8631, or by visiting globalxetfs.com. Please read the prospectus carefully before investing.