

# AUSF

## Global X Adaptive U.S. Factor ETF

ETF Category: Core – Multi-factor  
As of 8/31/2021



### KEY FEATURES



#### Outperformance Potential

AUSF seeks to outperform traditional market capitalization weighted indexes by allocating across three factors that have historically demonstrated advantages compared to broad benchmark indexes.



#### 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	193
Assets Under Management	\$177.72 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 (%)

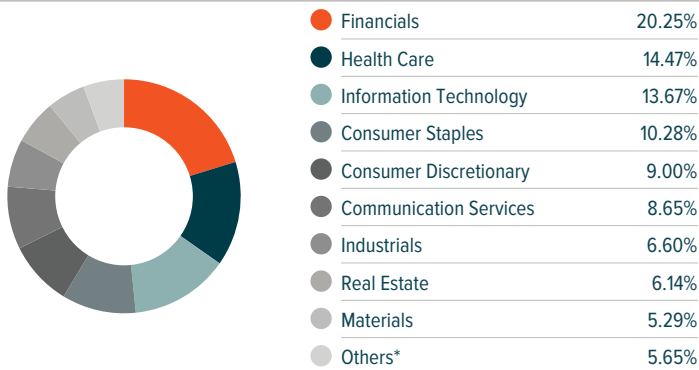
	1M	YTD	1Y	3Y	Since Inception
NAV	3.06%	21.09%	38.32%	10.83%	10.76%
Market Price	3.13%	21.28%	38.44%	10.79%	10.76%
Index	3.11%	21.38%	38.63%	11.19%	11.11%

### TOP 10 HOLDINGS (%) *Holdings Subject to Change*

Agnc Investment Corp	1.92%	Garmin Ltd	1.67%
Amdocs Ltd	1.92%	Kroger Co	1.67%
Premier Inc-class A	1.90%	Pfizer Inc	1.63%
At&t Inc	1.90%	Marsh & McLennan Cos	1.60%
Verizon Communic	1.90%	Republic Services Inc	1.57%

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, when observed, is unusual and investors should not expect such performance to be repeated. Returns for periods greater than one year are annualized. [Click here](#) for standard performance as of the most recent quarter-end.

### SECTOR BREAKDOWN (%)



\* Energy 3.18%, Utilities 2.47%

### RISK CHARACTERISTICS SINCE ETF INCEPTION

	Adaptive Wealth Strategies U.S. Factor Index	S&P 500 Index
Annualized Volatility	25.69%	23.04%
Beta	1.02	1.00
Sharpe Ratio	0.46	0.83



## 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.
S&P 500 Index	S&P 500 Index tracks the performance of 500 leading U.S. stocks and captures approximately 80% coverage of available U.S. market capitalization. It is widely regarded as the best single gauge of large-cap U.S. equities.
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.
Annualized Volatility	The annualized standard deviation of the daily returns of the security using the closing levels of the index during the 22 index-day period preceding that day.
Beta	Measures the volatility of the Fund price relative to the volatility in the market index and can also be defined as the percent change in the price of the Fund given a 1% change in the market index. A beta below one suggests that the Fund was less volatile than the market benchmark.
Sharpe Ratio	Measures the return for each unit of risk. The risk free rate is subtracted from the mean return and is divided by the standard deviation of returns.

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.

**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](http://globalxetfs.com). Please read the prospectus carefully before investing.**

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. Beginning October 15, 2020, market price returns are based on the official closing price of an ETF share or, if the official closing price isn't available, the midpoint between the national best bid and national best offer ("NBBO") as of the time the ETF calculates current NAV per share. Prior to October 15, 2020, market price returns were based on the midpoint between the Bid and Ask price. NAVs are calculated using prices as of 4:00 PM Eastern Time. The returns shown do not represent the returns you would receive if you traded shares at other times. 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 typically do 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.

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