

SCIJ

Scientific Beta Japan ETF

ETF Category: Core - Multi-factor
As of 06/30/2020



KEY FEATURES



Outperformance Potential

SCIJ seeks to outperform market capitalization weighted indexes by accessing factors that have historically earned outsized returns.



Rooted in Academic Research

The methodology behind Scientific Beta was developed by the EDHEC Risk-Institute in France, a leading academic institution for applied research in finance.



Reduce Costs

SCIJ offers a low fee structure due to its passive nature, and therefore can be used to potentially reduce the costs of a portfolio consisting of more expensive actively managed strategies.

FUND DETAILS

Inception Date	05/12/2015
Underlying Index	SciBeta Japan MBMS Four-Factor ERC Index
Number of Holdings	231
Assets Under Management	\$2.45 mil
Total Expense Ratio	0.40%
Distribution Frequency	Semi-Annually

TRADING DETAILS

Ticker	SCIJ
CUSIP	37954Y509
Exchange	NYSE Arca
Bloomberg IOPV Ticker	SCIJIV
Index Ticker	SBJURHMN

PERFORMANCE (%)

	Current Quarter	Year to Date	One Year	Five Year	Since Inception
SCIJ at NAV	6.38%	-12.26%	-4.60%	2.24%	2.36%
SCIJ at Market Price	6.49%	-11.82%	-4.87%	2.17%	2.28%
SciBeta Japan MBMS Four-Factor ERC Index	6.51%	-12.14%	-4.24%	2.53%	2.65%

TOP 10 HOLDINGS (%)

Holdings Subject to Change

Chugoku Electric Power Co Inc	1.12%	Fujitsu Ltd	0.97%
Toho Gas Co Ltd	1.06%	Yakult Honsha Co Ltd	0.92%
Nippon Telegraph & Telephone Co	1.05%	Chubu Electric Power Co Inc	0.90%
Lion Corp	1.01%	Casio Computer Co Ltd	0.89%
Nippon Prologis REIT Inc	0.99%	Yamada Denki Co Ltd	0.89%

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. 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.

INDUSTRY BREAKDOWN (%)



Industrials	17.63%
Information Technology	14.53%
Consumer Discretionary	13.81%
Consumer Staples	13.39%
Materials	9.07%
Financials	8.12%
Health Care	6.61%
Utilities	6.18%
Real Estate	5.52%
Others*	5.13%

* Communication Services 4.46%, Energy 0.67%

RISK CHARACTERISTICS SINCE ETF INCEPTION

	SciBeta Japan MBMS Four-Factor ERC Index	MSCI ACWI Index
Annualized Volatility	17.02%	15.48%
Beta	0.33	1.00
Sharpe Ratio	0.15	0.23

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DEFINITIONS

SciBeta Japan MBMS Four-Factor ERC Index	The objective of the Scientific Beta Japan Multi-Beta Multi-Strategy Four-Factor Equal Risk Contribution Index is to outperform traditional market capitalization-weighted indexes, with lower volatility. The method to achieve outperformance relative to traditional market capitalization-weighted indexes is derived from a proprietary process for selecting and weighting index components from the initial universe. The components of the Underlying Index are selected from a universe of the 500 largest, as measured by free-float market capitalization, and most liquid stocks traded principally on a stock exchange in and incorporated or domiciled (i.e., maintain a principal place of business) in Japan. The Underlying Index's components are selected by applying four factors that have been widely recognized by academic literature to outperform market capitalization weighted-indexes over the long run: Value, Size, Low-Volatility and Momentum. Finally, components are weighted by employing a proprietary, multi-step process that combines multiple weighting methodologies to diversify the risks associated with any one weighting scheme.
MSCI ACWI Index	MSCI ACWI Index captures large and mid cap representation across 23 Developed Markets (DM) and 24 Emerging Markets (EM) countries. The index covers approximately 85% of the global investable equity opportunity set. DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US. EM countries include: Brazil, Chile, China, Colombia, Czech Republic, Egypt, Greece, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Pakistan, Peru, Philippines, Poland, Russia, Qatar, South Africa, Taiwan, Thailand, Turkey and United Arab Emirates.
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.

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