

# Scientific Beta Europe ETF

#### **KEY FEATURES**



### **Outperformance Potential**

SCID 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**

SCID 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 SciBeta Extended Developed **Underlying Index** Europe MBMS Four-Factor **ERC Index** Number of Holdings 475 \$3.34 mil Assets Under Management Total Expense Ratio 0.39% **Distribution Frequency** Semi-Annually TRADING DETAILS Ticker SCID CUSIP 37954Y301 Exchange NYSE Arca Bloomberg IOPV Ticker **SCIDIV** Index Ticker SBRXRHMN

### PERFORMANCE (%)

	Current Quarter	Year to Date	One Year	Five Year	Since Inception
SCID at NAV	16.56%	-13.64%	-6.68%	2.20%	1.56%
SCID at Market Price	17.14%	-13.40%	-6.47%	2.10%	1.58%
SciBeta Extended Developed Europe MBMS Four-Factor ERC Index	16.73%	-13.58%	-6.17%	2.52%	1.88%

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Holdings Subject to Change	Но	oldings	Subject	to	Change
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HSBC Holdings PLC	0.84%	Kuehne + Nagel International AG	0.65%
SSE PLC	0.80%	Alstom SA	0.64%
Roche Holding AG	0.78%	Coloplast A/S	0.63%
Logitech International SA	0.71%	EssilorLuxottica SA	0.57%
Nestle SA	0.69%	Givaudan SA	0.56%

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.

# **INDUSTRY BREAKDOWN (%)**



Industrials	16.12%
Consumer Staples	13.86%
Financials	11.98%
Materials	10.18%
Health Care	9.99%
Consumer Discretionary	8.67%
Real Estate	7.74%
Utilities	7.57%
Information Technology	6.62%
Others*	7.27%

<sup>\*</sup> Communication Services 5.04%, Energy 2.23%

# COUNTRY BREAKDOWN (%)



Britain	23.88%
Switzerland	12.89%
Germany	11.79%
France	11.48%
Sweden	7.95%
Netherlands	5.81%
Italy	4.60%
Denmark	3.92%
Finland	3.79%
Others**	13.89%

<sup>\*\*</sup> Spain 3.43%, Belgium 2.49%, Norway 2.28%, Ireland 1.42%, Austria 1.11%, Portugal 0.95%, Cyprus 0.44%, Czech 0.29%,  $Jordan\, 0.22\%, Chile\, 0.22\%, Jersey\, 0.21\%, Australia\, 0.19\%, Luxembourg\, 0.15\%, Russia\, 0.13\%, South\, Africa\, 0.11\%, United\, States\, 0.10\%, Isle of\, Man\, 0.08\%, Faroe Islands\, 0.08\%$ 

# RISK CHARACTERISTICS SINCE ETF INCEPTION

	SciBeta Extended Developed Europe MBMS Four-Factor ERC Index	SCI ACWI Index	
Annualized Volatility	18.10%	15.48%	
Beta	0.93	1.00	
Sharpe Ratio	0.10	0.23	



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returns.



#### **DEFINITIONS**

DEFINITIONS	
SciBeta Extended Developed Europe MBMS Four-Factor ERC Index	The objective of the Scientific Beta Extended Developed Europe 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 600 largest, as measured by free-float market capitalization, and most liquid stocks that are ordinarily traded principally on a stock exchange in one of the following 16 developed European countries: Austria, Belgium, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom. 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

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