



### PRODUCT OBJECTIVE

The Global X S&P 500 Covered Call ETF (UYLD) seeks to provide investment results that correspond generally to the price and yield performance, before fees and expenses, of the CBOE S&P 500 BuyWrite Index.

For informational purposes only. This document should be used to highlight some of the criteria to be used by index provider when publishing index constituents and is not comprehensive.\*

### KEY FEATURES



High Income Potential



Efficient Options Execution



Potential Downside Mitigation

### CBOE S&P 500 BUYWRITE INDEX

The CBOE S&P 500 BuyWrite Index (the “BXMSM” or the “BXM Index”) measures the total rate of return of a hypothetical “covered call” strategy applied to the S&P 500 Composite Price Index (the “S&P 500® Index”).

### REBALANCES/REVIEWS

The “long” S&P 500 Index component and the “short” Covered Call Option component are held in equal notional amounts.

- S&P 500 Index Component
- Comprised of the constituents of the S&P 500 Index, which measures the total return of 500 leading companies listed in the US.
- Follows the weighting scheme that governs the S&P 500 Index.
- Reconstituted annually on the third Friday of September, as per the S&P 500 Index annual rebalance schedule.
- Reviewed for qualified new issue of common equities quarterly on the third Friday of March, June, September, and December as per the S&P 500 Index schedule.

### “Covered Call” Option Component

- Subsequent to the settlement of the expiring call option, a new at-the-money call option expiring in the next month is then deemed written, or sold, a transaction commonly referred to as a “roll”
- The strike price of the new call option, which is the price the covered call option can be exercised at expiration, is the S&P 500 Index call option listed on the CBOE with the closest strike price above the last value of the S&P 500 Index reported before 11:00 a.m. ET
- Example: If the last S&P 500 Index value reported before 11:00 a.m. ET is 901.10 and the closest listed S&P 500 Index call option strike price above 901.10 is 905, then the 905 strike S&P 500 Index call option is selected as the new call option to be incorporated into the BXM Index.

*For more information on the Index, please visit S&P's website.*

---

\*For the complete and current index methodology please refer to the index provider's website. This summary document is accurate as of the time of its publication and Global X does not guarantee that it is current at any point thereafter.

The selection of the index constituents and their weighting is made by the index provider at its sole discretion.

Global X Management (AUS) Limited ("Global X") (Australian Financial Services Licence Number 466778, ACN 150 433 828) is the product issuer. Offers of interests in any retail product will only be made in, or accompanied by, a Product Disclosure Statement (PDS). In respect of each retail product, Global X has prepared a target market determination (TMD). Each PDS and TMD is available at [www.globalxetfs.com.au](http://www.globalxetfs.com.au). The information on this website is general in nature only and does not take into account your personal objectives, financial situations or needs. Before acting on any information, you should consider the appropriateness of the information having regard to your objectives, financial situation or needs and consider seeking independent financial, legal, tax and other relevant advice having regard to your particular circumstances. Any investment decision should only be made after obtaining and considering the relevant PDS and TMD. Investments in any product issued by Global X are subject to investment risk, including possible delays in repayment and loss of income and principal invested. The value or return of an investment will fluctuate and an investor may lose some or all of their investment. Past performance is not a reliable indicator of future performance.

Diversification does not ensure a profit nor guarantee against a loss. Brokerage commissions will reduce returns. This material represents an assessment of the market environment at a specific point in time and is not intended to be a forecast of future events, or a guarantee of future results.