



PRODUCT OBJECTIVE

The Global X S&P 500 High Yield Low Volatility ETF (ZYUS) seeks to provide investment results that correspond generally to the price and yield performance, before fees and expenses, of the S&P 500 Low Volatility High Dividend Index.

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

KEY FEATURES



High Income
Potential



Quarterly
Distributions



Low Volatility

S&P 500 LOW VOLATILITY HIGH DIVIDEND INDEX

SELECTION

To qualify for membership in the S&P Low Volatility High Dividend Indices, a stock must satisfy the following criteria:

- Must be a member of S&P 500.
- Each stock must have been issued and trading on all trading days in the 12 months leading up to the rebalancing date.

SELECTION POOL

- All stocks in the selection universe are ranked in descending order by their 12-month trailing dividend yield.
- The top 75 stocks with the highest dividend yield are selected, with the number of stocks from each GICS sector capped at 10.
 - If the number of stocks from a sector reaches 10, the remaining highest yielding stocks from other sectors are selected until the number of selected stocks reaches 75.
- Using available price return data for the trailing 252 trading days leading up to each index rebalancing reference date, the realized volatilities of the 75 selected highest yielding stocks are calculated.
- The 75 selected highest yielding stocks are, then, ranked in ascending order by realized volatility. The top 50 securities with the lowest realised volatility form the index.

WEIGHTING SCHEME

- The index constituents are weighted by trailing 12month dividend yield. At each rebalancing, modifications are made to stock weights to ensure diversification across individual stocks and sectors.
- Maximum weight is capped at 3%.
- Minimum weight is capped at 0.05%.
- GICS Sectors are capped at 25%.
- The index uses an optimization procedure that selects final weights in such a way to minimise the sum of the squared difference of capped weight and uncapped weight, divided by uncapped weight for each stock.

REBALANCE/REVIEWS

Rebalanced Semi-Annually and Reviewed at least annually.

For more information on the Index, please visit S&P Global's website here:

<https://www.spglobal.com/spdji/en/methodology/article/sp-low-volatility-high-dividend-indices-methodology/>

*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.

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