Global X S&P 500 Quarterly Buffer UCITS ETF® (SPQB)

As of
21 Feb 2023

Index Provider:
CBOE

FUND OBJECTIVE

The investment objective of the Fund is to provide investment results that closely correspond, before fees and expenses, generally to the price and yield performance, before fees and expenses, of the Cboe S&P 500 15% WHT Quarterly 5% Buffer Protect 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

- Manage Risk
- Growth Potential
- Potential Risk Reduction

CBOE S&P 500 15% WHT QUARTERLY 5% BUFFER PROTECT INDEX

The Cboe S&P 500 15% WHT Quarterly 5% Buffer Protect Index (“SPBFQ Index”) with ticker symbol ‘SPBFQ’ is designed to track the performance of a “long” exposure to the S&P 500 NTR (15%) Index and a long S&P 500 Index (SPX) put spread vs. short call expiring quarterly on the last business day of March, June, September and December.

The Index aims to provide protection against losses in the “long” exposure to the S&P 500 NTR (15%) while providing participation up to a capped level. The strike prices of the put spread are 100% and 95% of the closing SPX price, targeting protection against up to a 5% decline in the S&P 500 Index.

INDEX COMPONENT

The long S&P 500 Index component and the short call option component are held in equal notional amounts, i.e., the short position in the call option is “covered” by the long S&P 500 Index component.

S&P 500 Index Component

- Comprised of the constituents of the S&P 500 Index, which measures the total return of 500 of the largest domestic companies listed on The Standard & Poor’s Stock Market based on market capitalization.
- Follows the weighting scheme that governs the S&P 500 Index.
- Reconstituted quarterly, as per the S&P 500 Index rebalance schedule. If at any time during the year, a constituent no longer meets the Continued Eligibility Criteria, or is otherwise determined to have become ineligible for continued inclusion, it is replaced with the next largest market capitalization issuer not currently in the Index and meeting the Initial Eligibility criteria.
- Reviewed for qualified new issue of common equities quarterly as per the S&P 500 Index schedule.

For more information on the Index, please visit CBOE's website.

Disclosures

This is a marketing communication.

Please refer to the prospectus, supplemental prospectus and KID (Key Information Document) of the relevant UCITS fund before making any final investment decisions.

The value of an investment may go down as well as up and past performance is not a reliable indicator of future performance.

Trading may not be suitable for all types of investors as they carry a high degree of risk. You may lose all of your initial investment. Only speculate with money you can afford to lose.

Changes in exchange rates may also cause your investment to go up or down in value.

Tax treatment depends on the individual circumstances of each client and may be subject to change in the future.

Please ensure that you fully understand the risks involved. If in any doubt, please seek independent financial advice. Investors should refer to the section entitled "Risk Factors" in the relevant prospectus for further details of these and other risks associated with an investment in the securities offered by the Issuer.

This information is not intended to be, nor does it constitute, investment research.

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Past performance is no indication of current or future performance. The performance data does not take account of the commissions and costs incurred on the issue and redemption of units.

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