

Global X Nasdaq 100 Covered Call UCITS ETF (QYLD)

FUND OBJECTIVE

The Global X Nasdaq 100 Covered Call UCITS ETF (QYLD LN) seeks to provide investment results that correspond generally to the price and yield performance, before fees and expenses, of the Cboe NASDAQ-100 BuyWrite V2 UCITS 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.*

As of
22 Nov 2022

Index Provider:
Nasdaq

KEY FEATURES



High Income
Potential



Potential Risk
Reduction



Monthly
Distributions

CBOE NASDAQ-100 BUYWRITE UCITS INDEX

The Cboe NASDAQ-100 BuyWrite V2 UCITS Index ("BXNTU Index") with ticker symbol 'BXNTU' measures the total rate of return of a hypothetical "covered call" strategy applied to the NASDAQ-100 Index. This strategy consists of a hypothetical portfolio consisting of a "long" position indexed to the NASDAQ-100 Index on which are deemed sold a succession of one-month, at-the-money call options on the NASDAQ-100 Index listed on the Cboe exchange.

INDEX COMPONENT

The long NASDAQ-100 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 NASDAQ-100 Index component.

NASDAQ-100 Index Component

- Comprised of the constituents of the NASDAQ-100 Index, which measures the total return of 100 of the largest domestic and international non-financial companies listed on The Nasdaq Stock Market based on market capitalization. Follows the weighting scheme that governs the NASDAQ-100 Index
- Follows the weighting scheme that governs the NASDAQ-100 Index.
- Reconstituted annually on the third Friday of December, as per the NASDAQ-100 Index annual 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 largest market capitalization issuer not currently in the Index and meeting the Initial Eligibility criteria.
- Reviewed for qualified new issue of common equities quarterly on the third Friday of March, June, and September as per the NASDAQ-100 Index schedule.

"Covered Call" Option Component

- The BXNTU Index requires that each NASDAQ-100 Index call option in the hypothetical portfolio be held to maturity, generally the third Friday of each month.
- The strike price of the new call option is the NASDAQ-100 Index call option listed with the closest strike price at or above the last value of the NASDAQ-100 Index reported before 11:00 a.m. ET.
 - For example, if the last NASDAQ-100 Index value reported before 11:00 a.m. ET is 901.10 and the closest listed NASDAQ-100 Index call option strike price at or above 901.10 is 905, then the 905 strike NASDAQ-100 Index call option is selected as the new call option to be incorporated into the BXNTU Index.
- Once the strike price of the new call option has been identified, the new call option is deemed sold at a price equal to the time-weighted average of the traded prices ("TWAP") of the new call option during the two-hour period beginning at 11:30 a.m. ET.



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

Disclosures

The Global X UCITS ETFs are regulated by the Central Bank of Ireland.

This is a marketing communication.

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

Investors should also refer to the section entitled "Risk Factors" in the relevant prospectus of the UCITS ETFs in advance of any investment decision for information on the risks associated with an investment in the UCITS ETFs, and for details on portfolio transparency. The relevant prospectus and KID for the UCITS ETFs are available in English at www.globalxetfs.eu/funds.

Investment in the UCITS ETFs concern the purchase of shares in the UCITS ETFs and not in a given underlying asset such as a building or shares of a company, as these are only the underlying assets that may be owned by the UCITS ETFs.

A UCITS ETF's shares purchased on the secondary market cannot usually be sold directly back to a UCITS ETF. Investors must buy and sell shares on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current net asset value when buying shares and may receive less than the current net asset value when selling them. Changes in exchange rates may have an adverse effect on the value price or income of the UCITS ETF.

Past performance of a UCITS ETF does not predict future returns. Future performance is subject to taxation which depends on the personal situation of each investor, and which may change in the future. Neither past experience nor the current situation are necessarily accurate guides to the future growth in value or rate of return of a UCITS ETF.

Investment may be subject to sudden and large falls in value, and, if it is the case, the investor could lose the total value of the initial investment. Income may fluctuate in accordance with market conditions and taxation arrangements. The difference at any one time between the sale and repurchase price of a share in the UCITS ETF means that the investment should be viewed as medium term to long term.

Any investment in a UCITS ETF may lead to a financial loss. The value of an investment can reduce as well as increase and, therefore, the return on the investment will be variable.

Global X ETFs ICAV is an open-ended Irish collective asset management vehicle issuing under the terms of its prospectus and relevant supplements as approved by the Central Bank of Ireland and is the issuer of certain of the ETFs where stated.

Global X ETFs ICAV II is an open-ended Irish collective asset management vehicle issuing under the terms of its prospectus and relevant supplements as approved by the Central Bank of Ireland and is the issuer of certain of the ETFs where stated.

Communications issued in the European Union relating to Global X UCITS ETFs are issued by Global X Management Company (Europe) Limited ("GXM Europe") acting in its capacity as management company of Global X ETFs ICAV. GXM Europe is authorised and regulated by the Central Bank of Ireland. GXM Europe is registered in Ireland with registration number 711633.

Communications issued in the United Kingdom and Switzerland relating to Global X UCITS ETFs are issued by Global X Management Company (UK) Limited ("GXM UK"), which is authorised and regulated by the Financial Conduct Authority. The registered office of GXM UK is 77 Coleman St, London EC2R 5BJ. Information about GXM UK can be found on the Financial Services Register (register number 965081).

Information for Investors in Switzerland

This is an advertising document. The state of the origin of the fund is Ireland. In Switzerland, the representative is 1741 Fund Solutions AG, Burggraben 16, CH-9000 St.Gallen. The paying agent is Tellco Bank AG, Bahnhofstrasse 4, 6430 Schwyz.

The prospectus, the key information documents, the articles of association as well as the annual and semi-annual reports may be obtained free of charge from the representative. Past performance is no indication of current or future performance. The performance data do not take account of the commissions and costs incurred on the issue and redemption of units.