

Global X S&P 500 Quarterly Tail Hedge UCITS ETF (SPQH)

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 9% (-3% to -12%) 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.*

As of
21 Feb 2023

Index Provider:
S&P

KEY FEATURES



Manage
Risk



Growth
Potential



Potential Risk
Reduction

CBOE S&P 500 15% WHT QUARTERLY 9% (3% TO -12%) BUFFER PROTECT INDEX

The Cboe S&P 500 15% WHT Quarterly 9% (3% to -12%) Buffer Protect Index ("SPBNQ Index") with ticker symbol 'SPBNQ' is designed to track the performance of a "long" exposure to the S&P 500 NTR (15%) 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 strategy 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 97% and 88% of the closing SPX price, targeting protection against a 3% to 12% 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.

"Covered Call" Option Component

- The SPBNQ Index requires that each S&P 500 Index call option in the hypothetical portfolio be held to maturity, on the last business day of March, June, September, and December.
- The strike price of the new call option is the S&P 500 Index call option listed with the closest strike price at or above the last value of the S&P 500 Index reported before 11:00 a.m. ET.
 - For 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 at or 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 SPBNQ 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.

*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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A Prospectus and Key Investor Information Document (KIID) for this scheme is available in English at globalxetfs.eu/uk/funds/qyld.

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

Trading in ETFs 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.

United Kingdom This material has been approved as a financial promotion, for the purpose of section 21 of the Financial Services Market Act 2000 (FSMA), by Resolution Compliance Limited, which is authorized and regulated by the Financial Conduct Authority (FRN: 574048).

Information for UK Investors

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Capital at risk: The value of an investment in ETFs may go down as well as up and past performance is not a reliable indicator of future performance.

The data displayed provides summary information. Investment should be made on the basis of the relevant Prospectus & KIID which is available from the manager or the Global X website, www.globalxetfs.eu. In respect of the product(s) mentioned this document is only intended for information purposes and does not constitute investment advice or an offer to sell or a solicitation of an offer to buy the securities described within.. Investing in Exchange Traded Products "ETPs" 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 investor 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.

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Prospectuses and Key Investor Information Documents (KIIDs) for these ETFs are available in English at www.globalxetfs.eu.

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 Ltd, Bahnhofstrasse 4, 6430 Schwyz. The prospectus, the key information documents or the key investor 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.

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