

FUND OBJECTIVE

The Global X Dow 30 Covered Call & Growth ETF (DYLG) seeks to provide investment results that correspond generally to the price and yield performance, before fees and expenses, of the Cboe DJIA Half 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.*

ETF Category:
Income - Covered Call
As of 7/26/23

Index Provider: Cboe

KEY FEATURES



High Income Potential



Upside Potential



Monthly Distributions

Cboe DJIA Half BuyWrite Index (BXDEH)

The Cboe DJIA Half BuyWrite Index (BXDEH) measures the total rate of return of a hypothetical “half-covered call” strategy applied to the Dow Jones Industrial Average index (“DJX Index”), using a long position in the DJX Index and a short position in a call option on the DJX Index expiring monthly. The Cboe DJIA Half BuyWrite Index is half-covered, meaning that the amount of written at-the-money call options has a notional value of half the notional value of the long DJIA Index position.

INDEX COMPONENTS

Dow Jones Industrial Average Index Component

- The index is a 30-stock, price-weighted index that measures the performance of some of the largest U.S. companies.
- The index universe consists of securities in the S&P 500 Index, excluding stocks classified under the Global Industry Classification Standard (GICS) Transportation and Utilities sectors.
- Changes to the index are made on an as-needed basis. There is no annual or semi-annual reconstitution. Rather, changes in response to corporate actions and market developments can be made at any time.

“Covered Call” Option Component

- The BXDEH Index requires that each DJX Index call option in the hypothetical portfolio be held until maturity, generally the third Friday of each month.
- The strike price of the new call option is the DJX Index call option listed on the Cboe exchange with the closest strike price at or above the last value of the DJX Index reported before 11:00 a.m. ET.
 - For example, if the last DJX Index value reported before 11:00 a.m. ET is 104.53 and the closest listed DJX Index call option strike price at or above 104.53 is 105, then the 105 strike DJX Index call option is selected as the new call option to be incorporated into the BXDEH 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 volume-weighted average of the traded prices (“VWAP”) 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.

Carefully consider the fund's investment objectives, risks, and charges and expenses before investing. This and other information can be found in the fund's full or summary prospectus, which may be obtained by visiting globalxetfs.com. Please read the prospectus carefully before investing.

Investing involves risk, including the possible loss of principal. Concentration in a particular industry or sector will subject DYLG to loss due to adverse occurrences that may affect that industry or sector. Investors in DYLG should be willing to accept a high degree of volatility in the price of the fund's shares and the possibility of significant losses.

DYLG engages in options trading. An option is a contract sold by one party to another that gives the buyer the right, but not the obligation, to buy (call) or sell (put) a stock at an agreed upon price within a certain period or on a specific date. A covered call option involves holding a long position in a particular asset, in this case U.S. common equities, and writing a call option on that same asset with the goal of realizing additional income from the option premium. DYLG writes covered call index options on the Dow Jones Industrial Average. By selling covered call options, the fund limits its opportunity to profit from an increase in the price of the underlying index above the exercise price, but continues to bear the risk of a decline in the index. A liquid market may not exist for options held by the fund. While the fund receives premiums for writing the call options, the price it realizes from the exercise of an option could be substantially below the indices current market price. DYLG is non-diversified.

Shares of ETFs are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Brokerage commissions will reduce returns. Indices are unmanaged and do not include the effect of fees, expenses or sales charges. One cannot invest directly in an index.

Global X Management Company LLC serves as an advisor to Global X Funds. The Funds are distributed by SEI Investments Distribution Co. (SIDCO, 1 Freedom Valley Drive, Oaks, PA, 19456), which is not affiliated with Global X Management Company LLC or Mirae Asset Global Investments. Global X Funds are not sponsored, endorsed, issued, sold or promoted by Dow Jones or Cboe, nor do these entities make any representations regarding the advisability of investing in the Global X Funds. Neither SIDCO, Global X nor Mirae Asset Global Investments are affiliated with these entities.