

FUND OBJECTIVE

The Global X Nasdaq 100 Tail Risk ETF (QTR) seeks to provide investment results that correspond generally to the price and yield performance, before fees and expenses, of the Nasdaq-100 Quarterly Protective Put 90 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:
Risk Management

As of 8/26/21

Index Provider: NASDAQ



KEY FEATURES



Growth
Potential



Manage
Downside Risk



Efficient Options
Execution

NASDAQ-100 QUARTERLY PROTECTIVE PUT 90 INDEX (TICKER: NQTRI)

The Index measures the total rate of return of a hypothetical protective put strategy applied to the NASDAQ-100 Index. The Index consists of a long “NASDAQ-100 Index Component” and a “Protective Put Component”.

REBALANCES/REVIEWS

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.
- 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.
- Rebalanced quarterly on the third Friday of March, June, and September, as per the NASDAQ-100 Index adjustment schedule.

Protective Put Component

- Comprised of a long position in quarterly 10% out-of-the-money put options⁽¹⁾ referencing the Nasdaq-100 Index.
- The put options deemed purchased on the third Friday of a quarter are usually held to the open of the third Friday in the next quarter when options referencing the NASDAQ-100 Index expire. Subsequent to the settlement of the expiring put options, new out-of-the-money put options expiring in the next quarter are purchased corresponding to the value of the NASDAQ-100 Index Component. The strike price of the new put options, which is the price the put options can be exercised at expiration, is the closest listed strike price greater than or equal to 90% of the last value of the NASDAQ 100-Index reported before 4:00pm ET the day before the third Friday of a quarter when the new put options are purchased.
- Dividends paid on the component stocks underlying the NASDAQ-100 Index are functionally reinvested in the NASDAQ-100 index portfolio.



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

⁽¹⁾An out-of-the-money put option conveys the right, but not the obligation, to sell an underlying asset at a strike price below that underlying asset's market price

*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. 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 QTR to loss due to adverse occurrences that may affect that industry or sector. Investors in QTR should be willing to accept a high degree of volatility in the price of the fund's shares and the possibility of significant losses.

The Fund 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 strike price within a certain period or on a specific date. By purchasing put options, in return for the payment of premiums, the Fund may be protected from a significant decline in the price of the Nasdaq 100 Index if the put options become in the money (Nasdaq 100 closes below the strike price as of the expiration date); but during periods where the Nasdaq 100 Index appreciates, the Fund will underperform due to the cost of the premiums paid. A liquid market may not exist for options held by the Fund. QTR 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.

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