XYLD

Global X S&P 500 Covered Call ETF

KEY FEATURES

High Income Potential
XYLD seeks to generate income through covered call writing, which historically produces higher yields in periods of volatility. (1)

Monthly Distributions
XYLD has made monthly distributions 7 years running.

Efficient Options Execution
XYLD writes call options on the S&P 500 Index, saving investors the time and potential expense of doing so individually.

FUND DETAILS

Inception Date 06/21/2013 (2)
Underlying Index CBOE S&P 500 BuyWrite Index
Number of Holdings 506
Assets Under Management $181.43 mil
Total Expense Ratio 0.60%
30-Day SEC Yield 0.91%
12-Month Trailing Yield 9.24%
Distribution Frequency Monthly

TRADING DETAILS

Ticker XYLD (3)
CUSIP 37954Y475
Exchange NYSE Arca
Bloomberg IOPV Ticker XYLDIV
Index Ticker BXM

PERFORMANCE (%)

NAV 4.52% 5.58% 33.63% 7.07% 8.59% 8.16%
Market Price 4.58% 5.84% 37.49% 7.05% 8.63% 8.27%
Hybrid Index(4) 4.53% 5.73% 34.84% 8.11% 9.15% 8.38%

The performance data quoted represents past performance and does not guarantee future results. Investment return and principal value of an investment will fluctuate so that an investor’s shares, when sold or redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance quoted. High short-term performance of the Fund, when observed, is unusual and investors should not expect such performance to be repeated. Returns for periods greater than one year are annualized. For performance data current to the most recent month end, please call 1-888-493-8631, or visit www.globalxetfs.com.

SECTOR BREAKDOWN (%)

- Information Technology 24.26%
- Financials 13.39%
- Consumer Discretionary 13.33%
- Health Care 12.67%
- Communication Services 10.71%
- Industrials 9.05%
- Consumer Staples 6.07%
- Energy 2.78%
- Utilities 2.68%
- Others* 5.05%

* Real Estate 2.53%, Materials 2.52%

RISK CHARACTERISTICS SINCE ETF INCEPTION

<table>
<thead>
<tr>
<th>Cboe S&amp;P 500 BuyWrite Index</th>
<th>S&amp;P 500 Index</th>
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</thead>
<tbody>
<tr>
<td>Annualized Volatility</td>
<td>14.46%</td>
</tr>
<tr>
<td>Beta</td>
<td>0.80</td>
</tr>
<tr>
<td>Sharpe Ratio</td>
<td>0.58</td>
</tr>
</tbody>
</table>

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DEFINITIONS

CBOE S&P 500 BuyWrite Index | The Cboe S&P 500 BuyWrite IndexSM (BXM) is a benchmark index designed to track the performance of a hypothetical buy-write strategy on the S&P 500 Index.

S&P 500 Index | S&P 500 Index tracks the performance of 500 leading U.S. stocks and captures approximately 80% coverage of available U.S. market capitalization. It is widely regarded as the best single gauge of large-cap U.S. equities.

12-Month Trailing Yield | The distribution yield an investor would have received if they had held the Fund over the last twelve months, assuming the most recent NAV. The 12-Month Trailing Yield is calculated by summing any income, capital gains and return of capital distributions over the past twelve months and dividing by the sum of the most recent NAV and any capital gain distributions made over the same period.

Annualized Volatility | The annualized standard deviation of the daily returns of the security using the closing levels of the index during the 22 index-day period preceding that day.

Beta | Measures the volatility of the Fund price relative to the volatility in the market index and can also be defined as the percent change in the price of the Fund given a 1% change in the market index. A beta below one suggests that the Fund was less volatile than the market benchmark.

Sharpe Ratio | Measures the return for each unit of risk. The risk free rate is subtracted from the mean return and is divided by the standard deviation of returns.

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

XYLD 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. XYLD writes covered call index options on the S&P 500 Index. 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 covered call option on S&P 500 Index tracks the performance of 500 leading U.S. stocks and captures approximately 80% coverage of available U.S. market capitalization. It is widely regarded as the best single gauge of large-cap U.S. equities.

This material must be preceded or accompanied by the current fund prospectus. Read it carefully before investing.

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. Beginning October 15, 2020, market price returns are based on the official closing price of an ETF share or, if the official closing price isn’t available, the midpoint between the national best bid and national best offer (“NBBO”) as of the time the ETF calculates current NAV per share. Prior to October 15, 2020, market price returns were based on the midpoint between the Bid and Ask price. NAVs are calculated using prices as of 4:00 PM Eastern Time. The returns shown do not represent the returns you would receive if you traded shares at other times. Indices are unmanaged and do not include the effect of fees, expenses or sales charges. One cannot invest directly in an index.

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