

FUND OBJECTIVE

The Global X Dow 30 Covered Call ETF (DJIA) seeks to provide investment results that correspond generally to the price and yield performance, before fees and expenses, of the DJIA Cboe BuyWrite v2 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 11/08/23

Index Provider: S&P



KEY FEATURES



High Income Potential



Monthly Distributions



Efficient Options Execution

Cboe DJIA BuyWrite V2 Index

The DJIA Cboe BuyWrite v2 Index (“BXDE Index”) with ticker symbol ‘BXDE’ measures the total rate of return of a hypothetical “covered call” strategy applied to the Dow Jones Industrial Average. This strategy consists of a hypothetical portfolio consisting of a “long” position indexed to the Dow Jones Industrial Average on which are deemed sold a succession of one-month, at-the-money call options on the Dow Jones Industrial Average listed on the Cboe’s exchange under the ticker symbol “DJX”.

INDEX COMPONENT

The long Dow Jones Industrial Average component and the short call option component are held in equal notional amounts in this hypothetical portfolio.

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.
- While stock selection is not governed by quantitative rules, a stock typically is added only if the company has an excellent reputation, demonstrates sustained growth and is of interest to a large number of investors. Since the index is price weighted, the Index Committee evaluates stock price when considering a company for inclusion. The Index Committee monitors whether the highest-priced stock in the index has a price more than 10 times that of the lowest. Maintaining adequate sector representation within the index is also a consideration in the selection process for the Dow Jones Industrial Average.
- Companies should be incorporated and headquartered in the U.S., and a plurality of revenues should be derived from the U.S.
- 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 BXDE covered call component requires that each DJX call option in the hypothetical portfolio be held to maturity, generally the third Friday of each month.
- Subsequent to the settlement of the expiring call option, a new at-the-money call option expiring in the next month is then deemed written, or sold, a transaction commonly referred to as a “roll.”
- The strike price of the new call option is the DJX call option listed on the Cboe exchange with the closest strike price at or above the last value of the DJX reported before 11:00 a.m. ET.
 - For example, if the last DJX value reported before 11:00 a.m. ET is 104.53 and the closest listed DJX call option strike price at or above 104.53 is 105, then the 105 strike DJX call option is selected as the new call option to be incorporated into the BXDE Index



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.

Notional amount refers to the total market value of securities or index value referenced by an option.

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

DJIA 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. DJIA 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. DJIA is non-diversified.

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