# RYLG

## Global X Russell 2000 Covered Call & Growth ETF

ETF Category: Income - Covered Call & Growth
As of 2/29/2024

## REASONS TO CONSIDER

**High Income Potential**
RYLG seeks to generate income by writing covered calls on the Russell 2000 index.

**Upside Potential**
By writing calls on 50% of the portfolio, the strategy allows investors to capture half the upside potential of the Russell 2000 index.

**Monthly Distributions**
RYLG seeks to make distributions on a monthly basis.

## KEY INFORMATION

| | |
|---|---|
| Inception Date | 10/04/2022 |
| Underlying Index | Cboe Russell 2000 Half BuyWrite Index |
| Number of Holdings | 3 |
| Assets Under Management | $8.15 mil |
| Gross Expense Ratio | 0.70% |
| Net Expense Ratio[1] | 0.60% |
| 30-Day SEC Yield | 1.55% |
| Unsubsidized 30-Day SEC Yield[2] | 1.45% |
| 12-Month Trailing Yield | 6.11% |
| Distribution Frequency | Monthly |

## TRADING DETAILS

| | |
|---|---|
| Ticker | RYLG |
| CUSIP | 37960A776 |
| Exchange | NYSE Arca |
| Bloomberg IOPV Ticker | RYLGIV |
| Index Ticker | BXRH |

## PERFORMANCE (%)

| | 1M | YTD | 3M | 1Y | Since Inception |
|---|---|---|---|---|---|
| NAV | 3.94% | 0.91% | 8.02% | 3.34% | 6.45% |
| Market Price | 3.97% | 1.00% | 8.11% | 3.22% | 6.57% |
| Index | 4.01% | 1.14% | 8.39% | 4.02% | 7.01% |

*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, when observed, is unusual and investors should not expect such performance to be repeated. Returns for periods greater than one year are annualized. Click here for standard performance as of the most recent quarter-end.*

## HOLDINGS (%) *Holdings Subject to Change*

| | |
|---|---|
| Vanguard Russell 2000 Etf | 101.02% |
| Mrut Us 03/15/24 C205 | -0.04% |
| Rut Us 03/15/24 C2050 | -0.98% |

## SECTOR BREAKDOWN (%)



| | |
|---|---|
| Information Technology | 16.66% |
| Health Care | 16.22% |
| Industrials | 16.22% |
| Financials | 14.59% |
| Consumer Discretionary | 11.19% |
| Energy | 7.12% |
| Real Estate | 5.86% |
| Materials | 4.14% |
| Consumer Staples | 3.43% |
| Others* | 4.58% |

* Utilities 2.52%, Communication Services 2.06%

All Sector, Industry and Geographic breakdowns, where provided, are based on equity positions held by the ETF and exclude cash, currencies, and other holdings.

## DEFINITIONS

| | |
|---|---|
| Cboe Russell 2000 Half BuyWrite Index | The Underlying Index measures the performance of a covered call strategy that holds a theoretical portfolio of the underlying stocks of the Russell 2000 Index (the "Reference Index") and "writes" (or sells) a succession of one-month at-the-money ("ATM") covered call options on the Reference Index. The written covered call options on the Reference Index correspond to approximately 50% of the value of the portfolio of stocks in the Reference Index. The Underlying Index specifically reflects the performance of the component securities of the Reference Index combined with written (sold) ATM call options corresponding to the value of 50% of the value of the portfolio of stocks in the Reference Index. |
| Russell 2000 Index | The Russell 2000 Index is a U.S. small-cap stock market index of the bottom 2,000 stocks in the Russell 3000 Index. The index is maintained by FTSE Russell, a subsidiary of the London Stock Exchange Group. |
| 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. |

(1) Fee waivers are contractual and in effect until at least March 1, 2025.

(2) As of most recent month-end, excluding waived expenses.

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

RYLG 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, and writing a call option on that same asset with the goal of realizing additional income from the option premium. 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. The information provided is not intended for trading purposes, and should not be considered investment advice.

***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. The 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, and do not represent the returns you would receive if you traded shares at other times. NAVs are calculated using prices as of 4:00 PM Eastern Time. 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 the 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 FTSE Russell 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.