# QYLD

## Global X Nasdaq 100 Covered Call ETF

Income — Covered Call

## REASONS TO CONSIDER

**High Income Potential**
QYLD seeks to generate income through covered call writing, which historically produces higher yields in periods of volatility.

(note: past performance is not a reliable indicator of future performance)

**Efficient Options Execution**
QYLD writes call options on the Nasdaq 100 Index, saving investors the time and potential expense of doing so individually.

**Potential Downside Mitigation**
The premiums QYLD generates may partly cushion drawdowns.

## KEY INFORMATION

As of 30 August 2024

| | |
|---|---|
| Exchange Code | QYLD |
| IRESS | QYLD.AXW |
| ISIN | AU0000251886 |
| Issuer | Global X Management (AUS) Limited |
| Domicile | Australia |
| Base Currency | Australian Dollar |
| Currency Hedged | No |
| Inception Date | 30 Jan 2023 |
| Mgt. Fee (% p.a.) | 0.60 |
| Fund Size ($mn) | 6.6 |
| NAV per Unit ($) | 11.12 |

*Calculated on the Net Asset Value (NAV) of the Fund. All fees and costs are inclusive of GST. Refer to the PDS for a complete list of fees and costs.

## PERFORMANCE (%)

| Trailing Return* | 1M | YTD | 1Y | 3Y | 5Y | Since Inception |
|---|---|---|---|---|---|---|
| QYLD | -1.1% | 11.3% | 8.7% | - | - | 18.4% |
| Index | -0.9% | 12.7% | 10.8% | 7.2% | 8.1% | 21.1% |
| Nasdaq 100 Index | -2.6% | 17.6% | 21.5% | 11.5% | 21.4% | 41.8% |

| Calendar Year Return* | 2023 | 2022 | 2021 | 2020 | 2019 |
|---|---|---|---|---|---|
| QYLD | - | - | - | - | - |
| Index | 22.8% | -12.9% | 17.8% | 0.3% | 24.1% |
| Nasdaq 100 Index | 54.2% | -27.5% | 35.3% | 35.6% | 39.7% |

* Total returns in Australian dollar terms. Returns for periods greater than one year are annualised. Fund inception date 30 January 2023. Note that index and fund returns shown are 'net total return', meaning dividends are reinvested net of any withholding taxes across the entire index in proportion to prevailing index weights. The Cboe Nasdaq-100 BuyWrite V2 Index was launched 22 June 2015. Performance prior to this date is simulated. Index returns are theoretical and do not include the impact of fees or costs of investing. Past performance is not a reliable indicator of future results.

## SECTOR BREAKDOWN (%)

| | |
|---|---|
| Information Technology | 46.9 |
| Communication Services | 16.4 |
| Consumer Discretionary | 14.9 |
| Health Care | 6.6 |
| Others | 15.1 |

## MARKET CAPITALISATION BREAKDOWN (%)

| | |
|---|---|
| Large Cap | 100.0 |



115 PITT STREET
9TH FLOOR
SYDNEY, NSW 2000

(61) 2 8311 3488
INFO@GLOBALXETFS.COM.AU
WWW.GLOBALXETFS.COM.AU

## TOP 10 HOLDINGS (%) Holdings Subject to Change

| | | | |
|---|---|---|---|
| Apple Inc | 9.3 | Meta Platforms Inc | 4.8 |
| Microsoft Corp | 8.2 | Tesla Inc | 2.7 |
| NVIDIA Corp | 7.8 | Costco Wholesale Corp | 2.7 |
| Broadcom Inc | 5.2 | Alphabet Inc | 2.5 |
| Amazon.com Inc | 4.9 | Alphabet Inc | 2.5 |

## INDEX DESCRIPTION

The Cboe NASDAQ-100 BuyWrite V2 Index is designed to represent a proposed hypothetical buy-write strategy. The "long" NASDAQ-100 Index component and the "short" Covered Call Option component are held in equal notional amounts.

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 capitalisation.
- 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 capitalisation 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.

"Covered Call" Option Component:

- The option position is liquidated at a VWAP price a day prior to its expiration, generally the Thursday preceding the third Friday of the month. VWAP, or the Volume Weighted Average Price is a trading benchmark that provides the average price a security has traded at throughout the day, based on both volume and price.
- After the settlement of the expiring call option, a new at-the-money call option expiring in the next month is then written, a transaction commonly referred to as a "roll".
- The strike price of the new call option is the closest listed strike price above the last value of the NASDAQ-100 Index reported before 11:00am New York, Eastern Time.

## PORTFOLIO STATISTICS

| | |
|---|---|
| Number of Holdings | 102 |
| Median Market Cap ($bn) | 98.3 |
| P/E Ratio^ | 39.3 |
| P/B Ratio^ | 8.1 |

## DISTRIBUTION DETAILS

| | |
|---|---|
| Distribution Frequency | Monthly |
| Latest Distribution | $0.09 |
| Latest Distribution Date | 30 Aug 2024 |
| 12-Month Yield (%) | 12.47 |

## BENCHMARK DETAILS

| | |
|---|---|
| Name | CBOE NASDAQ-100 BuyWrite V2 Index |
| Base Currency | US Dollar |
| Rebalancing Frequency | Monthly |
| Weighting Scheme | Modified Market Cap |

^ Weighted average of price divided by earnings (P/E) and book value (P/B) per share. N/A where P/E Ratio is negative.

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Information current as at 25 January 2023



115 PITT STREET
9TH FLOOR
SYDNEY, NSW 2000

(61) 2 8311 3488
INFO@GLOBALXETFS.COM.AU
WWW.GLOBALXETFS.COM.AU