

### FUND OBJECTIVE

The Global X Bitcoin Trend Strategy ETF (BTRN) seeks to provide investment results that correspond generally to the price and yield performance, before fees and expenses, of the CoinDesk Bitcoin Trend Indicator Futures 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:  
Thematic - Digital Assets

As of 7/30/24

Index Provider: CoinDesk

### KEY FEATURES



Bitcoin Futures  
Exposure



Capture Systematic  
Trends



Mitigate  
Downside Risk

### CoinDesk Bitcoin Trend Indicator Futures Index

#### SELECTION

The CoinDesk Bitcoin Trend Indicator Futures Index dynamically allocates across two components that provide exposure to bitcoin futures or the U.S. Treasury ETF.

- At any point in time the index will include at least one of the following two components:
  - The CoinDesk Bitcoin Futures Excess Return Index (BFIC)
  - The Global X 1-3 Month T-Bill ETF (CLIP)

#### WEIGHTING SCHEME

- Based on the average of the four-exponential moving average calculations, the Index Components and their respective index weight are determined based on one of the following five, mutually exclusive, scenarios:

TREND INDICATOR VALUE	INDICATION	DESCRIPTION	BITCOIN FUTURES EXPOSURE
1	Significant Uptrend	All four inputs have a value of +1	100%
0.5	Uptrend	Three of four inputs have a value of +1, and one input has a value of -1	75%
0	No Trend	Two of four inputs have a value of +1, and two inputs have a value of -1	50%
-0.5	Downtrend	Three of four inputs have a value of -1, and one input has a value of +1	25%
-1	Significant Downtrend	All four inputs have a value of -1	0%

#### REBALANCE

- The composition of the Index is adjusted weekly, each Wednesday (prior calculation day if Wednesday is a market holiday).



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

*The fund may not be suitable for all investors.*

Bitcoin and bitcoin futures are a relatively new asset class. They are subject to unique and substantial risks, and historically, have been subject to significant price volatility. The value of an investment in the Fund could decline significantly and without warning, including to zero. You should be prepared to lose your entire investment.

\*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 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](https://globalxetfs.com). Please read the prospectus carefully before investing.***

Investing involves risk, including the possible loss of principal. BTRN invests in bitcoin futures contracts. The ETF does not invest directly in or hold bitcoin. The price and performance of bitcoin futures should be expected to differ from the current "spot" price of bitcoin. These differences could be significant. Bitcoin futures are subject to margin requirements, collateral requirements, and other limits that may prevent the ETF from achieving its objective. Margin requirements for futures and costs associated with rolling (buying and selling) futures may have a negative impact on the fund's performance and its ability to achieve its investment objective. BTRN is non-diversified.

Bitcoin is largely unregulated and bitcoin investments may be more susceptible to fraud and manipulation than more regulated investments. Bitcoin and bitcoin futures are subject to rapid price swings, including as a result of actions and statements by influencers and the media, changes in the supply of and demand for bitcoin and bitcoin futures contracts and other factors.

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. 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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