

FUND OBJECTIVE

The Global X Zero Coupon Bond 2031 ETF (ZCBB) seeks to provide investment results that correspond generally to the investment results, before fees and expenses, of the FTSE Zero Coupon U.S. Treasury STRIPS 2031 Maturity 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:
Core - Fixed Income

As of 01/07/26

Index Provider: FTSE Russell



KEY FEATURES



Defined Treasury
Exposure



Portfolio Liability
Management Tool



Treasury Exposure,
ETF Efficiency

FTSE ZERO COUPON U.S. TREASURY STRIPS 2031 MATURITY INDEX

SELECTION

- FTSE Zero Coupon U.S. Treasury STRIPS 2031 Maturity Index ("Index") is designed to measure the performance of Separate Trading of Registered Interest and Principal of Securities representing the final principal payment of zero-coupon U.S. Treasury securities ("Treasury STRIPS") that are scheduled to mature between January 1, 2031 and November 30, 2031. A Treasury STRIPS represents a single coupon payment, or a single principal payment, from a U.S. Treasury security that has been "stripped" into separately tradable components.
- To be considered for inclusion in the Index, securities must:
 - be an interest-only (IO) Treasury STRIPS maturing between January 1, 2031 and November 30, 2031
 - have a minimum maturity criterion of at least one year and a minimum float-adjusted amount outstanding of \$5 billion

WEIGHTING SCHEME

- The Treasury STRIPS selected for inclusion in the Index are equally weighted across February, May, August, and November within the year of the Fund's terminal maturity year (the "Terminal Year").
- If the number of constituents falls below four, the Index Provider may select additional Treasury STRIPS that have similar risk and return profiles.

REBALANCING

- The Index does not rebalance.
- The Index will reconstitute if the number of constituents falls below four securities on a month-end.

INDEX TERMINAL YEAR

- In the Terminal Year of the Index, the cash proceeds resulting from each maturing Treasury STRIPS will be reinvested at a rate equal to a constant maturity 30-day T-Bill.
- The Index will terminate on the month-end after the final position within the index has matured. This is projected to occur at the end of November 2031.



For more information on the Index, please visit FTSE Russell'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.

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 summary or full prospectuses, which are available at globalxetfs.com. Please read the prospectus carefully before investing.

Investing involves risk, including the possible loss of principal. ZCBB is subject to certain principal risks, including: Bond Investment Risk; ETF Investment Risk; Fixed Income Securities Risk - Event Risk; Fixed Income Securities Risk - Maturity Risk; U.S. Treasury Obligations Risk; Zero-Coupon Bond Risk; Declining Yield Risk; Fund Termination Risk; Risk of Investing in Developed Markets; Risk of Investing in the United States; Government Debt Risk; Income Risk; Indexing Strategy Risk, including Index-Related Risk, Management Risk, Representative Sampling Risk, and Tracking Error Risk; Interest Rate Risk; Market Risk; New Fund Risk; Operational Risk; Reinvestment Risk; Risks associated with Exchange-Traded Funds, including Authorized Participants Concentration Risk, Large Shareholder Risk, Listing Standards Risk, Market Trading Risks and Premium/Discount Risks; Risk of Investing in U.S. Treasury STRIPS; and Valuation Risk.

Fixed income securities are subject to loss of principal during periods of rising interest rates. An investment in the fund is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. U.S. Treasury STRIPS do not make periodic interest payments and therefore have greater sensitivity to interest rates than U.S. Treasury securities of similar maturities that distribute interest on a current basis. As a result, the market value of U.S. Treasury STRIPS generally fluctuates more in response to interest rate movements than the value of traditional bonds.

The Zero Coupon Bond Suite (the "Funds") will terminate prior to or shortly before November 30th of the year in each Fund's name. In the final months of each Fund's operation, as the bonds it holds mature, its portfolio will transition to cash and cash equivalents. As a result, its yield will tend to move toward the yield of cash and cash equivalents and may be lower than the yields of the bonds previously held by the Fund and lower than prevailing yields in the bond market. As the Fund approaches its termination date, its holdings of money market or similar funds may increase, causing the Fund to incur the fees and expenses of these funds.

Following the Fund's termination date, the Fund will distribute substantially all of its net assets, after deduction of any liabilities, to then-current investors without further notice and will no longer be listed or traded. The Funds do not seek to return any predetermined amount.

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.

Global X Management Company LLC serves as an advisor to Global X Funds. The Funds are distributed by SEI Investments Distribution Co. (SIDCO), 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, nor does FTSE Russell 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 FTSE Russell.