This is a sample document illustrating on-the-fly simultaneous definition and usage for glossary entries. This has drawbacks and it’s really much better to define entries in the preamble, but you may find it useful for simple indexing.
Preamble definitions are much better, but here is a sample of what you can do.
The glossaries must come at the end of the document with this usage.
Commands can’t occur in the label. The “name” key has to be used instead, but XeTeX makes life a bit easier for non-ASCII characters.

The naïve phoenix sent off its résumé covered in pâté from the soirée.

Terms that contain commands must have the “name” set and the command removed from the label e.g. like this, but really it’s much better to define the entry in the preamble and use the standard \gls instead.
The previous page presupposes the existence of phœnixes.
Glossary

definition 1, 2
e.g. 4
entry 1
glossary 1, 3
naïve 4
phœnix 4, 5
pâté 4
preamble 1, 2
résumé 4
sample 1, 2
soirée 4
usage 1