

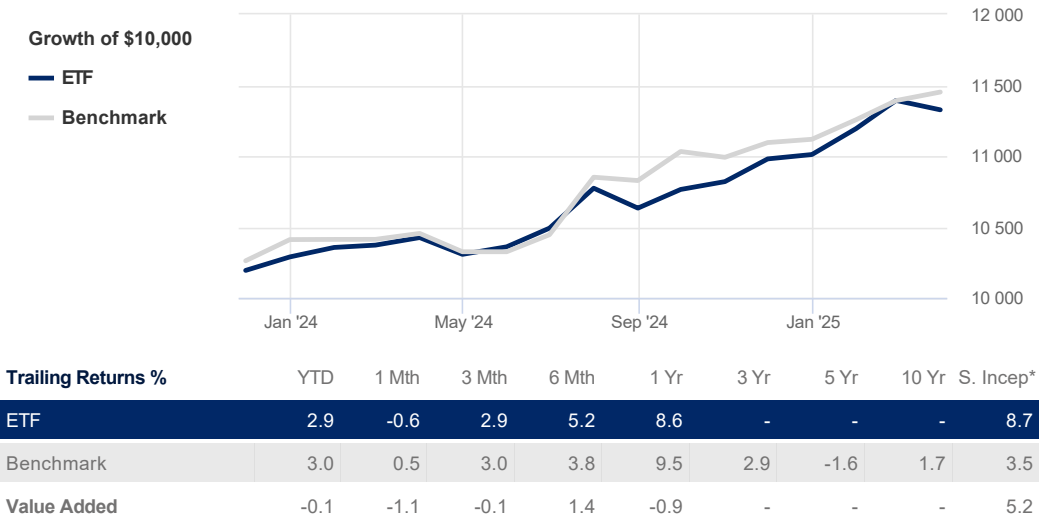
# Global X Mid-Term U.S. Treasury Premium Yield ETF (XTSE:MPAY)

Benchmark ICE BofA Global Broad Market Index TR CAD

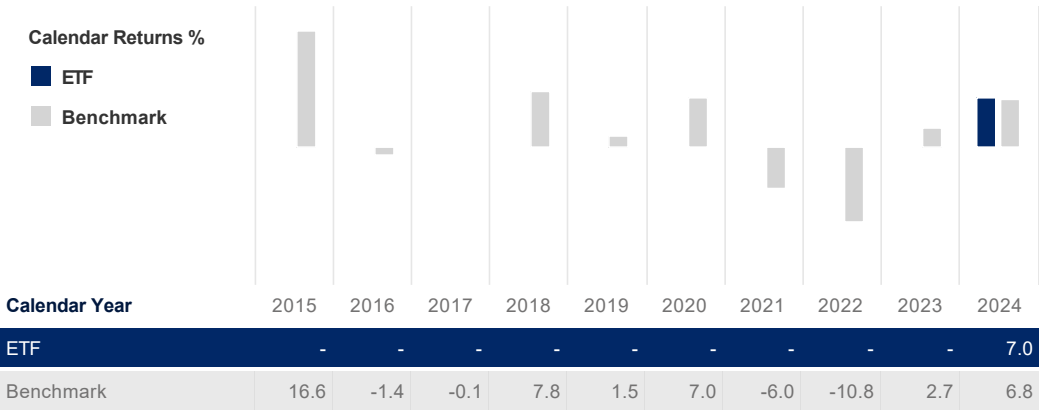
Printed on May 8, 2025

## Performance Analysis

March 31, 2025

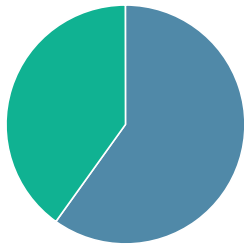


\*Simulated performance since inception on October 5, 2023



## Portfolio Allocations

### Asset Allocations



|                   |       |
|-------------------|-------|
| Cash & Equivalent | 59.9% |
| Bonds - Foreign   | 40.1% |
| Other             | 0.0%  |

### Sector Allocations

|                   |               |
|-------------------|---------------|
| <b>Defensive</b>  | <b>100.0%</b> |
| Cash & Equivalent | 59.9%         |
| Fixed Income      | 40.1%         |
| <b>Other</b>      | <b>0.0%</b>   |
| Other             | 0.0%          |

## Investment Objective

MPAY.U seeks to provide: (a) exposure to the performance of a portfolio of U.S. Treasury securities, generally targeting a duration between 5 and 10 years; and (b) high monthly distributions of interest income and option premiums. To generate premiums and reduce volatility, MPAY.U will employ a dynamic option program.

## Statistics

March 31, 2025

|                         | ETF        | Benchmark        |
|-------------------------|------------|------------------|
| Annualized Standard Dev | 4.2%       | 4.5%             |
| <b>Fixed Income</b>     | <b>ETF</b> | <b>Benchmark</b> |
| YTM                     | 4.7%       | -                |
| Credit Quality          | -          | -                |
| Average Maturity        | -          | -                |

## Risk Rating

March 31, 2025

| Low | Low to Medium | Medium | Medium to High | High |
|-----|---------------|--------|----------------|------|
|-----|---------------|--------|----------------|------|

The chart above shows the volatility level of the ETF (based on standard deviation of the ETF's total returns since inception).