

As at March 28, 2024

TSX

ESPX

## ENHANCED YIELD ON S&P500® INDEX

### KEY FUND FACTS

**NAV PER UNIT:** \$23.65 (ESPX)  
\$24.22 (ESPX.B)  
\$23.61 (ESPX.U)  
\$24.22 (EVF500)  
\$23.91 (EVF501)

**INCEPTION DATE:** January 9, 2023 (ESPX, ESPX.B, EVF500 & EVF501)  
July 6, 2023 (ESPX.U)

**ETF TSX TICKER(S):** ESPX (Hedged)  
ESPX.B (Unhedged)  
ESPX.U (USD)

**MUTUAL FUND FUNDSERV CODE(S):**  
EVF500 (Class F)  
EVF501 (Class A)

**ANNUALIZED DISTRIBUTION YIELD<sup>1</sup>:** 7.85%

**ASSET CLASS:** U.S. Equities

**STYLE:** Index-Based with Active Covered  
Call Strategy

**CUSIP:** 30052U206 (ESPX)  
30052U107 (ESPX.B)  
300524305 (ESPX.U)

**EXCHANGE:** Toronto Stock Exchange (TSX)

**CURRENCY:** ESPX (CAD), ESPX.B (CAD), ESPX.U (USD)

**MANAGEMENT FEE<sup>2</sup>:** 0.45% (ESPX, ESPX.B, ESPX.U)  
0.45% EVF500 (Class F)  
1.45% EVF501 (Class A)

**INDEX:** S&P 500® Index

**NUMBER OF HOLDINGS:** 505

**WEIGHTING:** Market Cap

**REBALANCING SCHEDULE:** Quarterly

**DISTRIBUTION FREQUENCY:** Monthly

**REGISTERED ACCOUNT ELIGIBILITY:** Yes

### INVESTMENT OBJECTIVE

ESPX seeks to provide long-term capital growth by replicating, net of fees and expenses, the performance of the S&P 500® Index, or any successor thereto, while mitigating downside risk. ESPX invests primarily in the equity constituents of the S&P 500® Index, or any successor thereto, while writing covered call options on up to 33% of the portfolio, at the discretion of the Manager. The level of covered call option writing may vary based on market volatility and other factors.

TOP TEN HOLDINGS	WEIGHT	GEOGRAPHIC	ALLOCATION
1. ISHARES CORE S&P 500 ETF	24.53%	U.S.	100 %
2. MICROSOFT CORP	5.39%		
3. APPLE INC	4.28%		
4. NVIDIA CORP	3.85%		
5. AMAZON.COM INC	2.84%		
6. META PLATFORMS INC	1.84%		
7. ALPHABET INC	1.53%		
8. BERKSHIRE HATHAWAY INC	1.32%		
9. ALPHABET INC	1.29%		
10. ELI LILLY & CO	1.07%		

SECTOR ALLOCATION	WEIGHT
FUNDS	24.49%
TECHNOLOGY	21.57%
CONSUMER NON-CYCLICAL	13.98%
COMMUNICATIONS	11.09%
FINANCIAL	10.64%
CONSUMER CYCLICAL	6.35%
INDUSTRIAL	5.74%
ENERGY	3.04%
UTILITIES	1.65%
MATERIALS	1.45%

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### Who Should Consider This Fund?

Investors:

- Willing to take the risk associated with equity investments
- Seeking long-term capital growth by replicating the performance of the S&P 500® Index
- Seeking monthly income

S&P Dow Jones Indices, as at March 28, 2024.

Percentages may not add up to 100% due to rounding.

<sup>1</sup>Annualized distribution yield. Calculated as the most recent announced dividend amount, annualized and then divided by the current market price, as at March 28, 2024.

<sup>2</sup>Plus applicable sales taxes.

### PERFORMANCE (%)

TOTAL RETURNS*	1 MTH	3 MTH	6 MTH	YTD	1 YR	SI**
ESPX	3.04	9.55	20.56	9.55	26.94	25.40
ESPX.B	2.92	12.21	20.84	12.21	27.98	27.68
ESPX.U	3.12	9.77	21.17	9.77	-	17.99

Source: Bloomberg, as at March 28, 2024.

\* The indicated rates of return are the historical annual compound total returns net of fees (except for figures of one year or less, which are simple total returns) including changes in per unit value and reinvestment of all dividends or distributions and do not take into account sales, redemption, distribution or optional charges or income taxes payable by any security holder that would have reduced returns. The rates of return shown in the table are not intended to reflect future values of the ETF and mutual fund or returns on investment in the ETF and mutual fund. ETFs and mutual funds are not guaranteed, their values change frequently, and past performance may not be repeated.

\*\* Performance since inception on January 9, 2023.

### DISCLAIMER

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