

TSX

CALL

KEY ETF FACTS

NAV PER UNIT: \$19.09 (CALL)
\$20.56 (CALL.B)
\$20.16 (CALL.U)

LISTING DATE: October 16, 2017 (CALL & CALL.B)
November 27, 2019 (CALL.U)

TSX TICKER(S): CALL (Hedged)
CALL.B (Unhedged)
CALL.U (USD)

TARGET YIELD: 7.00%

ASSET CLASS: U.S. Financials

STYLE: Index-Based with active covered call strategy

CUSIP: 30051C108 (CALL)
30051C207 (CALL.B)
30051C306 (CALL.U)

EXCHANGE: Toronto Stock Exchange (TSX)

CURRENCY: CAD (CALL & CALL.B)
USD (CALL.U)

MANAGEMENT FEE²: 0.45%

REGISTERED ACCOUNT ELIGIBILITY: Yes

DISTRIBUTION FREQUENCY: Monthly

KEY INDEX FACTS

INDEX: Solactive Equal Weight US Banks Index
Canadian Dollar Hedged (CALL)
Solactive Equal Weight US Bank Index
(CALL.B & CALL.U)

INDEX PROVIDER: Solactive AG

INDEX TICKER: SOLBANKH (CALL)
SOLBANKP (CALL.B & CALL.U)

NUMBER OF HOLDINGS: 20

WEIGHTING: Equal Weighted

REBALANCING SCHEDULE: Semi-Annually

LARGE CAP U.S. BANKS WITH A COVERED CALL STRATEGY

Large U.S. Banks continue to prosper in the world's largest economy.

INVESTMENT OBJECTIVE

CALL seeks to replicate, to the extent reasonably possible before fees and expenses, the performance of the Solactive Equal Weight US Bank Index Canadian Dollar Hedged, while mitigating downside risk. CALL invests primarily in the equity constituents of the Solactive Equal Weight US Bank Index Canadian Dollar Hedged, while writing covered call options on up to 33% of the portfolio securities, at the discretion of the Manager. The level of covered call option writing may vary based on market volatility and other factors.

TOP 10 HOLDINGS

	WEIGHT
1. AMERIPRISE FINANCIAL INC	5.41%
2. BANK OF AMERICA CORP	5.32%
3. US BANCORP	5.28%
4. PNC FINANCIAL SERVICES GROUP INC/THE	5.09%
5. WELLS FARGO & CO	5.08%
6. CITIZENS FINANCIAL GROUP INC	5.07%
7. JPMORGAN CHASE & CO	5.06%
8. TRUIST FINANCIAL CORP	5.06%
9. FIRST REPUBLIC BANK/CA	5.04%
10. CITIGROUP INC	5.03%

SECTOR ALLOCATION

FINANCIAL	100%
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GEOGRAPHIC ALLOCATION

UNITED STATES	100%
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Who Should Consider This ETF?

Investors who are:

- Seeking capital appreciation through having exposure to U.S. equities
- Willing to take the risk associated with equity investments
- Seeking increased yield from covered call strategy

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

¹ Estimate only. Actual yield changes daily based on market conditions. Target yield is gross of MER. Source: Bloomberg, Morningstar, as at March 31, 2021.

² Plus applicable sales taxes.

PERFORMANCE (%)

TOTAL RETURNS ³	1 MTH	YTD	1 YR	2 YR	3 YR	SI ⁴
CALL (HEDGED)	3.54	19.58	88.88	13.42	4.08	6.25
CALL.B (UNHEDGED)	2.25	18.21	71.25	12.24	4.85	7.87
CALL.U (USD)	3.54	19.73	91.76	-	-	9.89

Source: Bloomberg, as at March 31, 2021.

INDEX METHODOLOGY

FactSet RBICS: Finance, US
Banks, US Commercial Banks, US
Commercial Savings Institutions

+

Current constituent of
the Solactive US Broad
Market Index

+

Minimum market cap of at least USD 10 billion (new) or
USD 7.5 billion (existing), and minimum average daily
value traded of USD 10 million over the last 3 months

³ For the period ending March 31, 2021. 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 securityholder that would have reduced returns. The rates of return shown in the table are not intended to reflect future values of the ETF or returns on investment in the ETF. ETFs are not guaranteed, their values change frequently, and past performance may not be repeated.

⁴ Performance since inception of CALL and CALL.B on October 16, 2017 and CALL.U on November 27, 2019, as at March 31, 2021.

DISCLAIMER

Commissions, trailing commissions, management fees and expenses all may be associated with exchange traded funds (ETFs) and mutual funds. Please read the prospectus before investing. There are risks involved with investing in ETFs and mutual funds. Please read the prospectus for a complete description of risks relevant to the ETF and mutual fund. Investors may incur customary brokerage commissions in buying or selling ETF and mutual fund units. Investors should monitor their holdings, as frequently as daily, to ensure that they remain consistent with their investment strategies.

Evolve ETFs

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