

**TSX**

**CALL**

**KEY ETF FACTS**

**NAV PER UNIT:** \$18.86 (CALL)  
\$20.25 (CALL.B)  
\$20 (CALL.U)

**INCEPTION DATE:** October 12, 2017  
(CALL & CALL.B)  
November 27, 2019 (CALL.U)

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

**TARGET YIELD<sup>1</sup>:** 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 FEE<sup>2</sup>:** 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. WELLS FARGO & CO	6%
2. AMERIPRISE FINANCIAL INC	6%
3. FIRST REPUBLIC BANK/CA	6%
4. GOLDMAN SACHS GROUP INC/THE	6%
5. SVB FINANCIAL GROUP	5%
6. US BANCORP	5%
7. BANK OF AMERICA CORP	5%
8. PNC FINANCIAL SERVICES GROUP INC/THE	5%
9. JPMORGAN CHASE & CO	5%
10. SIGNATURE BANK/NEW YORK NY	5%

**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.

<sup>1</sup> Estimate only. Actual yield changes daily based on market conditions. Target yield is gross of MER. Source: Bloomberg, Morningstar, as at July 30, 2021.

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

## PERFORMANCE (%)

TOTAL RETURNS <sup>3</sup>	1 MTH	YTD	1 YR	2 YR	3 YR	SI <sup>4</sup>
CALL (HEDGED)	-2.61	20.87	62.02	8.67	3.38	5.77
CALL.B (UNHEDGED)	-1.87	18.96	52.08	7.77	3.61	7.13
CALL.U (USD)	-2.49	21.38	63.28	-	-	8.73

Source: Bloomberg, as at July 30, 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

<sup>3</sup> For the period ending July 30, 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.

<sup>4</sup> Performance since inception of CALL and CALL.B on October 12, 2017 and CALL.U on November 27, 2019, as at July 30, 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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