

as at June 30, 2022

|  |  |  |                               |
|--|--|--|-------------------------------|
| <b>TICKER</b><br>CALL<br>CALL.B<br>CALL.U              | <b>NAV</b><br>\$15.52 (CALL)<br>\$17.45 (CALL.B)<br>\$16.67 (CALL.U) | <b>NAV CHANGE</b><br>-1.66% (CALL)<br>-1.87% (CALL.B)<br>-1.67% (CALL.U) | <b>MARKET PRICE</b><br>-      |
| <b>STYLE</b><br>Index-Based with Covered Call Strategy | <b>NUMBER OF HOLDINGS</b><br>22                                      | <b>AUM</b><br>\$35.398 M   | <b>TARGET YIELD*</b><br>7.00% |



## 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

## Performance

| TICKER | NAV     | 1D     | 1M      | 3M      | 6M      | YTD     | 1Y      | 2Y     | 3Y    | 4Y    | SI**  |
|--------|---------|--------|---------|---------|---------|---------|---------|--------|-------|-------|-------|
| CALL   | \$15.52 | -1.66% | -11.49% | -18.40% | -20.98% | -20.93% | -14.08% | 20.53% | 2.50% | 0.56% | 1.88% |
| CALL.B | \$17.45 | -1.87% | -9.89%  | -15.56% | -19.80% | -19.13% | -9.90%  | 18.45% | 3.59% | 1.48% | 3.81% |
| CALL.U | \$16.67 | -1.67% | -11.38% | -18.16% | -20.58% | -20.53% | -13.23% | 21.64% | --    | --    | 1.15% |

\*\* Performance since inception on October 12, 2017

## Calendar Year Performance

| TICKER/FUND | 2017  | 2018   | 2019   | 2020    | 2021   |
|-------------|-------|--------|--------|---------|--------|
| CALL        | 7.45% | -18.53 | 31.43% | -11.01% | 34.86% |
| CALL.B      | 8.15% | -11.21 | 26.24% | -9.92%  | 35.07% |
| CALL.U      | -     | -      | 0.85%  | -9.66%  | 34.65% |

as at June 30, 2022

## Historical Prices (\$) - CALL

As at June 30, 2022



## Cumulative Total Return (%) - CALL

As at June 30, 2022



as at June 30, 2022

## Fund Details

|  |  |  |
|--|--|--|
| <p><b>CUSIP</b><br/>         30051C108 (CALL)<br/>         30051C207 (CALL.B)<br/>         30051C306 (CALL.U)</p>                                | <p><b>TICKER</b><br/>         CALL<br/>         CALL.B<br/>         CALL.U</p>   | <p><b>LISTING EXCHANGE</b><br/>         Toronto Stock Exchange (TSX)</p> |
| <p><b>INCEPTION DATE</b><br/>         October 12, 2017 (CALL)<br/>         October 12, 2017 (CALL.B)<br/>         November 27, 2019 (CALL.U)</p> | <p><b>CURRENCY</b><br/>         Hedged to CAD (CALL)<br/>         Hedged to CAD (CALL.B)<br/>         USD (CALL.U)</p>   | <p><b>REGISTERED INVESTMENT ELIGIBILITY</b><br/>         Yes</p>         |
| <p><b>STYLE</b><br/>         Index-Based with Covered Call Strategy</p>  | <p><b>INDEX</b><br/>         Solactive Equal Weight US Bank Index<br/>         Canadian Dollar Hedged (CALL)<br/>         Solactive Equal Weight US Bank Index<br/>         (CALL.B)<br/>         Solactive Equal Weight US Bank Index<br/>         (CALL.U)</p> | <p><b>INDEX PROVIDER</b><br/>         Solactive AG</p>                   |
| <p><b>INDEX RE-BALANCING FREQUENCY</b><br/>         Semi-Annually</p>  | <p><b>MANAGEMENT FEE</b><br/>         0.45% (plus applicable sales taxes)</p>  | <p><b>DISTRIBUTION FREQUENCY</b><br/>         Monthly</p>                |

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## Top 10 Holdings

As at Jun 30, 2022

| NAME                                 | WEIGHT | TICKER          | SECTOR    | COUNTRY       |
|--------------------------------------|--------|-----------------|-----------|---------------|
| First Horizon Corp                   | 5.20%  | FHN US EQUITY   | Financial | UNITED STATES |
| M&T Bank Corp                        | 5.10%  | MTB US EQUITY   | Financial | UNITED STATES |
| Goldman Sachs Group Inc/The          | 5.00%  | GS US EQUITY    | Financial | UNITED STATES |
| First Republic Bank/CA               | 4.95%  | FRC US EQUITY   | Financial | UNITED STATES |
| First Citizens BancShares Inc/NC     | 4.95%  | FCNCA US EQUITY | Financial | UNITED STATES |
| US Bancorp                           | 4.80%  | USB US EQUITY   | Financial | UNITED STATES |
| JPMorgan Chase & Co                  | 4.80%  | JPM US EQUITY   | Financial | UNITED STATES |
| PNC Financial Services Group Inc/The | 4.76%  | PNC US EQUITY   | Financial | UNITED STATES |
| Regions Financial Corp               | 4.70%  | RF US EQUITY    | Financial | UNITED STATES |
| Western Alliance Bancorp             | 4.68%  | WAL US EQUITY   | Financial | UNITED STATES |

## Geographic Allocation

As at Jun 30, 2022



## Sector Allocation

As at Jun 30, 2022



| NAME          | WEIGHT  | NAME      | WEIGHT |
|---------------|---------|-----------|--------|
| UNITED STATES | 100.00% | Financial | 99.99% |

TSX  
CALL

# Evolve US Banks Enhanced Yield Fund

as at June 30, 2022

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\* Estimate only. Actual yield changes daily based on market conditions. Target yield is gross of MER.

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 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.

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.

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## Evolve ETFs

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