



HESG

Harvest ESG Equity Income Index ETF

Monthly Cashflow from an ESG ETF

May 2023

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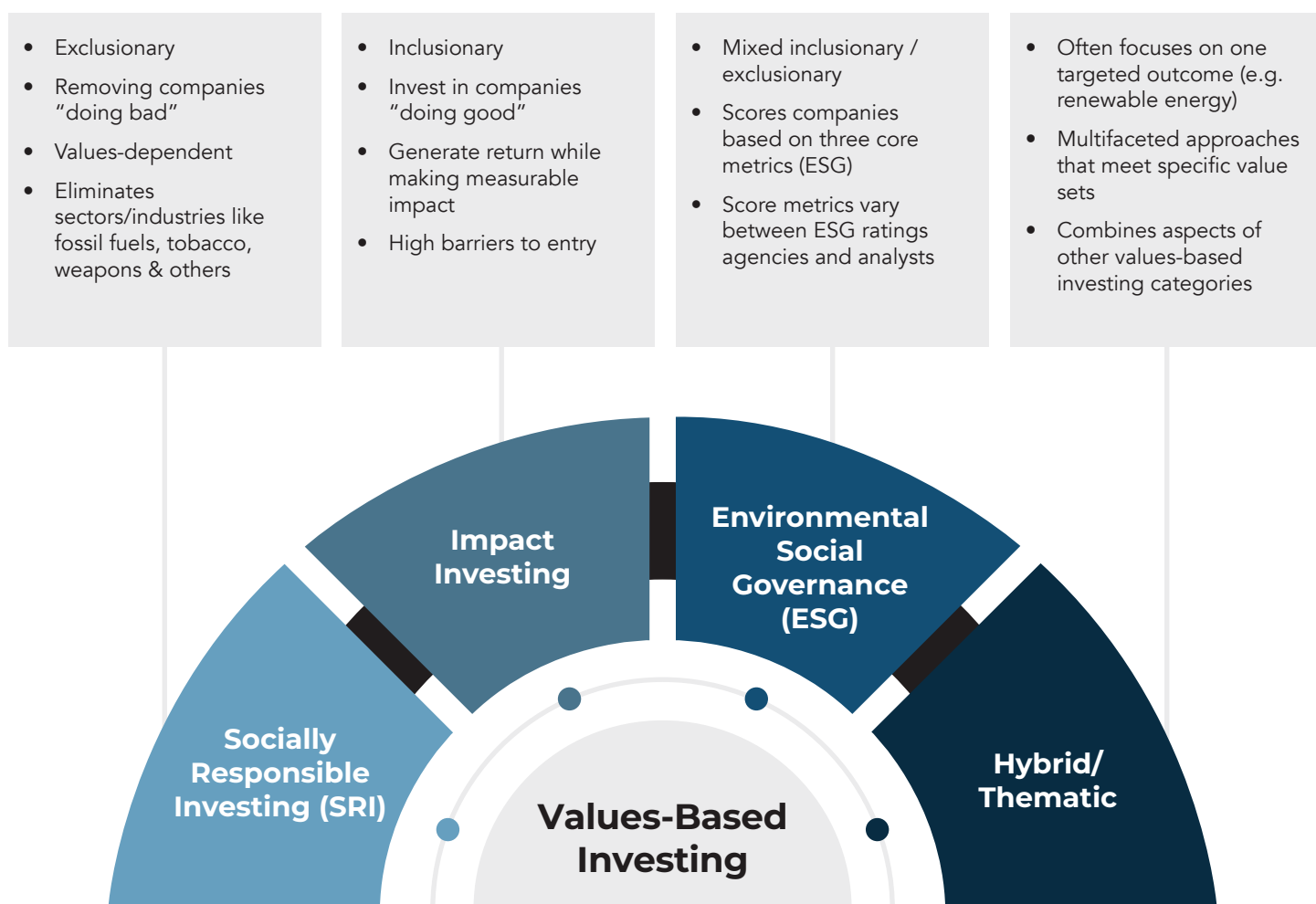
Environmental, Social, and Governance (ESG) factors are key to the goals of investors who want their investments to reflect their values. The Harvest ESG Equity Income Index ETF is built to deliver monthly income from an index portfolio built with a structured ESG screening process.

The portfolio is built through a series of ESG and socially responsible investing (SRI) screens. Companies are eliminated based on involvement in certain sectors, norms-based criteria, and low aggregate ESG scores. ESG focus is maintained through a proxy voting policy, to advocate for key initiatives. Monthly income distributions are generated from this portfolio through the application of an active covered call strategy.

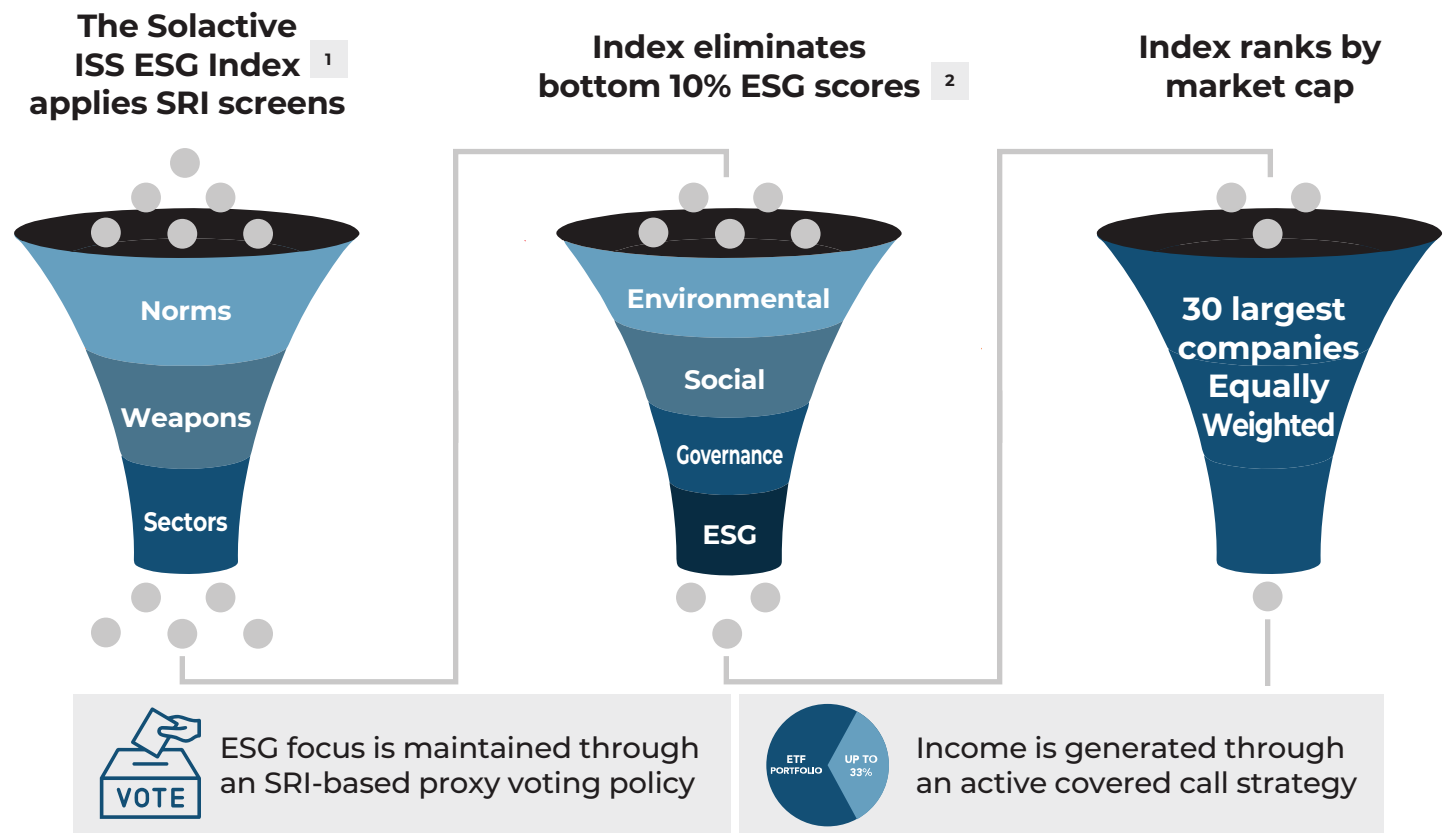
What results is a core ESG screened equity income portfolio that delivers monthly cashflow.

Values-based investing is a wide umbrella

The world of values-based investing can be challenging and subjective. The below graphic outlines how we see the various categories that fit within the values-based investment universe.



The structured ESG Process in HESG



A wide set of screens

¹ SRI Screens

Norms-based

- Environmental impact
- Human rights record
- Corruption
- Labour rights & policies

Weaponry

- Chemical weapons
- Biological weapons
- Nuclear weapons
- Depleted Uranium
- Cluster Munitions
- Anti-personnel Mines

Sector-based

- Fossil fuels
- Military
- Pornography
- Tobacco
- Gambling
- Alcohol

² ESG Screens

- | | | | |
|-----------------------------------|----------------------------|--------------------------------|----------------------------------|
| • Bottom 10% Environmental Scores | • Bottom 10% Social Scores | • Bottom 10% Governance Scores | • Bottom 10% Combined ESG Scores |
|-----------------------------------|----------------------------|--------------------------------|----------------------------------|

Leading Companies & Income

HESG shares Harvest ETFs' approach to equity income investments, focusing on the leading large-cap companies in a defined investable universe and using an active & flexible covered call strategy to generate consistent monthly cashflow for unitholders.



Investment Highlights

- Core ESG screened equity income portfolio
- Large-cap companies screened through ESG & SRI process
- Attractive monthly income with opportunity for capital appreciation
- Covered call strategy to enhance portfolio income potential and lower portfolio volatility
- Tracks the Solactive ESG US Equity Index TR

About Harvest

Founded in 2009, Harvest Portfolios Group Inc. is an independent Canadian Investment Fund Manager. At Harvest, our guiding principles are premised on building wealth for our clients through ownership of strong businesses that have the potential to grow & generate income over the long term.

To learn more about the ETF, please visit harvestportfolios.com/hesg.

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