

HESG

Harvest ESG Equity Income Index ETF

As at February 28, 2023

Current Yield
6.54%

Monthly Cashflow from an ESG ETF

Fund Facts

TSX Ticker:	HESG
Style:	Index (with Covered Calls)
Eligible:	RRSP RRIF RESP TFSA
Cash Distribution Frequency:	Monthly
Distribution Method:	Cash or DRIP
Management Fee:	0.65%
Risk Rating:	Medium

Portfolio Metrics*

Number of Equity Securities:	30
Current Yield:	6.54%
Recent Cash Distribution per Unit:	\$0.0583
Average Market Capitalization:	CA\$564B
Average Portfolio Dividend Yield:	2.00 %
Average Price to Earnings:	21.0 X
5 Year Average Return on Equity:	32.94 %

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

Why ESG Matters



Assessing companies by their impact on the environment.

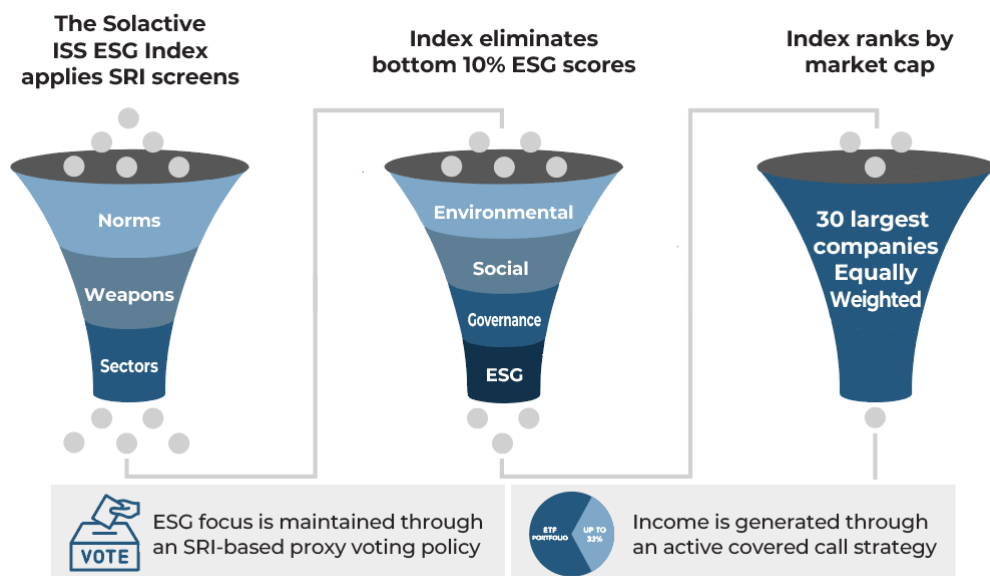


Considering companies by their role in wider society



Evaluating companies by their internal governance

The ESG Process behind HESG



Index Methodologies

The Solactive ESG US Equity Index TR aims to track the US stock market but includes only companies that meet specific ESG requirements. The index universe is screened for responsible business conduct, controversial weapons and certain activities. The Index also excludes the bottom 10% of companies according to each E, S, G and ESG rating category. The Index will then select the Top 30 eligible securities by Market Cap. The index calculates as a GTR version in CAD.

Sub-Sector Allocation



- Information Technology - 29.8%
- Health Care - 28.9%
- Consumer Staples - 13.2%
- Financials - 10.2%
- Communication Services - 10.1%
- Consumer Discretionary - 6.4%
- Cash and other assets and liabilities - 1.4%

Indicative index portfolio of large-cap leaders built with an ESG process



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