Harvest ETFs
INVESTMENT PRODUCTS
February 2024
TABLE OF CONTENTS

04  About Harvest ETFs
05  Harvest ETFs Investment Snapshot
06  Product Sheets

Equity Income ETFs

06  HHL  Harvest Healthcare Leaders Income ETF
16  HPF  Harvest Energy Leaders Plus Income ETF
08  HBF  Harvest Brand Leaders Plus Income ETF
18  HUBL  Harvest US Bank Leaders Income ETF
10  HTA  Harvest Tech Achievers Growth & Income ETF
20  HLIF  Harvest Canadian Equity Income Leaders ETF
12  HULT  Harvest Equal Weight Global Utilities Income ETF
22  TRVI  Harvest Travel & Leisure Income ETF
14  HGR  Harvest Global REIT Leaders Income ETF
24  HRIF  Harvest Diversified Equity Income ETF

Fixed Income ETFs

26  HPYT  Harvest Premium Yield Treasury ETF
30  TBIL  Harvest Canadian T-Bill ETF
28  HPYM  Harvest Premium Yield 7-10 Year Treasury ETF

Enhanced Equity Income ETFs

32  HHLE  Harvest Healthcare Leaders Enhanced Income ETF
38  HUTE  Harvest Equal Weight Global Utilities Enhanced Income ETF
34  HBFE  Harvest Brand Leaders Enhanced Income ETF
40  HLFE  Harvest Canadian Equity Enhanced Income Leaders ETF
36  HTAE  Harvest Tech Achievers Enhanced Income ETF
42  HDIF  Harvest Diversified Monthly Income ETF
### Equity Growth Focused ETFs

<table>
<thead>
<tr>
<th></th>
<th>ETF Code</th>
<th>ETF Name</th>
</tr>
</thead>
<tbody>
<tr>
<td>44</td>
<td>HGGG</td>
<td>Harvest Global Gold Giants Index ETF</td>
</tr>
<tr>
<td>46</td>
<td>HBLK</td>
<td>Blockchain Technologies ETF</td>
</tr>
<tr>
<td>48</td>
<td>TRVL</td>
<td>Harvest Travel &amp; Leisure Index ETF</td>
</tr>
<tr>
<td>50</td>
<td>HCLN</td>
<td>Harvest Clean Energy ETF</td>
</tr>
</tbody>
</table>

52  Call Option Writing Strategy

54  ETF Series Classification Table

55  Contact Us
OUR PRINCIPLES

At Harvest ETFs, we believe that investors can build and preserve wealth by long-term ownership of high-quality businesses. This fundamental philosophy is at the core of our investment approach across our range of ETFs.

Harvest ETF’s core offerings center around covered call strategies, available in three variations: equity, enhanced equity, and fixed income. In our equity-income portfolios, we follow a three-step process: identifying promising growth industries; selecting well-positioned businesses within those sectors; and optimizing returns by generating income through covered calls. To enhance potential returns, we offer leveraged exposure to select Harvest ETFs through our enhanced lineup. Our Fixed Income ETFs focus on medium and long-duration US Treasury ETFs while employing a covered call option strategy, and short-term Government of Canada T-Bills. This approach allows us to deliver high monthly distributions to our investors. For those seeking ETFs without call options, we also provide our Equity Growth ETFs, which are specifically designed to capture opportunities in growth industries and major trends.

Harvest Equity Income ETF portfolios are invested in companies that are well-established, with strong balance sheets and consistent earnings growth. We generate steady income through a call option strategy which provides the ability to pay attractive, tax-efficient, monthly distributions.

The Harvest Enhanced ETFs utilize our core equity income ETFs and add additional features, such as modest 25% leverage for higher income and growth potential.

Harvest Fixed Income ETFs offer investors exposure to investment grade fixed income via ETFs. These hold medium and long-duration US Treasury ETFs with a covered call option strategy, and short-term Government of Canada T-Bills. By combining cash flow from the portfolio of US Treasury ETFs with a covered call option strategy, our medium and long-duration fixed income portfolios aim to generate high income for investors, while our short-term fixed income ETF aims to meet needs for liquidity in the short term while generating income.

EQUITY GROWTH FOCUS

Harvest Equity Growth Focused ETFs are designed to capture growth industries or mega-trends. These portfolios invest in the businesses that we have identified with the greatest potential for growth or an index that will provide growth opportunities from the industry or mega-trend.
We believe in long term growth through the ownership of great businesses.

**EQUITY INCOME ETFS**

<table>
<thead>
<tr>
<th>Fund Name</th>
<th>Ticker</th>
<th>Investment Thesis</th>
<th>Covered Call</th>
<th>CAD Hedged</th>
<th>Risk Rating</th>
<th>Investment Style</th>
<th>Distribution</th>
<th>Management Fee</th>
</tr>
</thead>
<tbody>
<tr>
<td>Harvest Healthcare Leaders Income ETF**</td>
<td>HHL</td>
<td>Global Healthcare Leaders</td>
<td>✓</td>
<td>✓</td>
<td>Medium</td>
<td>Active</td>
<td>Monthly</td>
<td>0.85%</td>
</tr>
<tr>
<td>Harvest Brand Leaders Plus Income ETF**</td>
<td>HBF</td>
<td>Global Brand Leaders</td>
<td>✓</td>
<td>✓</td>
<td>Medium</td>
<td>Active</td>
<td>Monthly</td>
<td>0.75%</td>
</tr>
<tr>
<td>Harvest Tech Achievers Growth &amp; Income ETF**</td>
<td>HTA</td>
<td>Global Technology</td>
<td>✓</td>
<td>✓</td>
<td>Medium to High</td>
<td>Active</td>
<td>Monthly</td>
<td>0.85%</td>
</tr>
<tr>
<td>Harvest Equal Weight Global Utilities Income ETF</td>
<td>HULTL</td>
<td>Global Utilities Leaders</td>
<td>✓</td>
<td>✓</td>
<td>Medium</td>
<td>Rules-Based</td>
<td>Monthly</td>
<td>0.50%</td>
</tr>
<tr>
<td>Harvest Global REIT Leaders Income ETF</td>
<td>HGR</td>
<td>Global REIT Leaders</td>
<td>✓</td>
<td>✓</td>
<td>Medium</td>
<td>Active</td>
<td>Monthly</td>
<td>0.85%</td>
</tr>
<tr>
<td>Harvest Energy Leaders Plus Income ETF**</td>
<td>HPF</td>
<td>Global Energy Leaders</td>
<td>✓</td>
<td>✓</td>
<td>High</td>
<td>Active</td>
<td>Monthly</td>
<td>0.85%</td>
</tr>
<tr>
<td>Harvest US Bank Leaders Income ETF*</td>
<td>HUBL</td>
<td>US Bank Leaders</td>
<td>✓</td>
<td>✓</td>
<td>High</td>
<td>Active</td>
<td>Monthly</td>
<td>0.75%</td>
</tr>
<tr>
<td>Harvest Canadian Equity Income Leaders ETF</td>
<td>HLIF</td>
<td>Canadian Equity Leaders</td>
<td>✓</td>
<td>-</td>
<td>Medium</td>
<td>Rules-Based</td>
<td>Monthly</td>
<td>0.65%</td>
</tr>
<tr>
<td>Harvest Travel &amp; Leisure Income ETF</td>
<td>TRVI</td>
<td>Travel &amp; Leisure Large Cap</td>
<td>✓</td>
<td>✓</td>
<td>High</td>
<td>Index</td>
<td>Monthly</td>
<td>0.75%</td>
</tr>
<tr>
<td>Harvest Diversified Equity Income ETF</td>
<td>HRIF</td>
<td>Multi-Sector ETFs</td>
<td>✓</td>
<td>✓</td>
<td>Medium</td>
<td>Active</td>
<td>Monthly</td>
<td>0.00%***</td>
</tr>
</tbody>
</table>

**FIXED INCOME ETFS**

<table>
<thead>
<tr>
<th>Fund Name</th>
<th>Ticker</th>
<th>Investment Thesis</th>
<th>Covered Call</th>
<th>CAD Hedged</th>
<th>Risk Rating</th>
<th>Investment Style</th>
<th>Distribution</th>
<th>Management Fee</th>
</tr>
</thead>
<tbody>
<tr>
<td>Harvest Premium Yield Treasury ETF*</td>
<td>HPYT</td>
<td>US Treasury ETFs</td>
<td>✓</td>
<td>✓</td>
<td>Low to Medium</td>
<td>Active</td>
<td>Monthly</td>
<td>0.45%</td>
</tr>
<tr>
<td>Harvest Premium Yield 7-10 Year Treasury ETF*</td>
<td>HPYM</td>
<td>US Treasury ETFs</td>
<td>✓</td>
<td>✓</td>
<td>Low to Medium</td>
<td>Active</td>
<td>Monthly</td>
<td>0.45%</td>
</tr>
<tr>
<td>Harvest Canadian T-Bill ETF</td>
<td>TBIL</td>
<td>CA Treasury ETFs</td>
<td>✓</td>
<td>✓</td>
<td>Low</td>
<td>Active</td>
<td>Monthly</td>
<td>0.10%</td>
</tr>
</tbody>
</table>

**ENHANCED EQUITY INCOME ETFS**

<table>
<thead>
<tr>
<th>Fund Name</th>
<th>Ticker</th>
<th>Investment Thesis</th>
<th>Covered Call</th>
<th>CAD Hedged</th>
<th>Risk Rating</th>
<th>Investment Style</th>
<th>Distribution</th>
<th>Management Fee</th>
</tr>
</thead>
<tbody>
<tr>
<td>Harvest Healthcare Leaders Enhanced Income ETF</td>
<td>HHLE</td>
<td>Global Healthcare Leaders</td>
<td>✓</td>
<td>✓</td>
<td>Medium to High</td>
<td>Active</td>
<td>Monthly</td>
<td>0.00%***</td>
</tr>
<tr>
<td>Harvest Brand Leaders Enhanced Income ETF</td>
<td>HBFE</td>
<td>Global Brand Leaders</td>
<td>✓</td>
<td>✓</td>
<td>Medium to High</td>
<td>Active</td>
<td>Monthly</td>
<td>0.00%***</td>
</tr>
<tr>
<td>Harvest Tech Achievers Enhanced Income ETF</td>
<td>HTAE</td>
<td>Global Technology</td>
<td>✓</td>
<td>✓</td>
<td>High</td>
<td>Active</td>
<td>Monthly</td>
<td>0.00%***</td>
</tr>
<tr>
<td>Harvest Equal Weight Global Utilities Enhanced Income ETF</td>
<td>HUFE</td>
<td>Global Utilities Leaders</td>
<td>✓</td>
<td>✓</td>
<td>Medium</td>
<td>Rules-Based</td>
<td>Monthly</td>
<td>0.00%***</td>
</tr>
<tr>
<td>Harvest Canadian Equity Enhanced Income Leaders ETF</td>
<td>HLFE</td>
<td>Canadian Equity Leaders</td>
<td>✓</td>
<td>-</td>
<td>Medium</td>
<td>Rules-Based</td>
<td>Monthly</td>
<td>0.00%***</td>
</tr>
<tr>
<td>Harvest Diversified Monthly Income ETF</td>
<td>HDF</td>
<td>Multi-Sector ETFs</td>
<td>✓</td>
<td>✓</td>
<td>Medium</td>
<td>Active</td>
<td>Monthly</td>
<td>0.00%***</td>
</tr>
</tbody>
</table>

**EQUITY GROWTH FOCUSED ETFS**

<table>
<thead>
<tr>
<th>Fund Name</th>
<th>Ticker</th>
<th>Investment Thesis</th>
<th>Covered Call</th>
<th>CAD Hedged</th>
<th>Risk Rating</th>
<th>Investment Style</th>
<th>Distribution</th>
<th>Management Fee</th>
</tr>
</thead>
<tbody>
<tr>
<td>Harvest Global Gold Giants Index ETF</td>
<td>HGGG</td>
<td>Global Gold Leaders</td>
<td>-</td>
<td>-</td>
<td>High</td>
<td>Index</td>
<td>Annually, if any</td>
<td>0.40%</td>
</tr>
<tr>
<td>Blockchain Technologies ETF</td>
<td>HBLK</td>
<td>Large Cap &amp; Emerging</td>
<td>-</td>
<td>-</td>
<td>High</td>
<td>Index</td>
<td>Annually, if any</td>
<td>0.65%</td>
</tr>
<tr>
<td>Harvest Travel &amp; Leisure Index ETF*</td>
<td>TRVL</td>
<td>Travel &amp; Leisure Large Cap</td>
<td>-</td>
<td>-</td>
<td>High</td>
<td>Index</td>
<td>Annually, if any</td>
<td>0.40%</td>
</tr>
<tr>
<td>Harvest Clean Energy ETF</td>
<td>HCLN</td>
<td>Clean Energy Industry</td>
<td>-</td>
<td>-</td>
<td>High</td>
<td>Rules-Based</td>
<td>Annually, if any</td>
<td>0.40%</td>
</tr>
</tbody>
</table>

* USD available. ** USD and Unhedged available. *** ETF is subject to fees of the underlying ETF(s) in the portfolio. † Underlying Class A ETF(s).

Harvest Exchange Traded Funds (the “Funds”) are managed by Harvest Portfolios Group Inc. Commissions, management fees and expenses all may be associated with investing in the Funds. The Funds are not guaranteed, their values change frequently and past performance may not be repeated. Certain statements constitute forward-looking statements and reflect current expectations and are subject to a number of risks and uncertainties that are described in the Funds prospectus. Please read the prospectus before investing.
Harvest Healthcare Leaders Income ETF

Innovative leaders of a vital sector

Key Details

- **TSX Ticker:** HHL | HHL.B | HHL.U
- **Management Style:** Active with Covered Calls
- **Eligible:** RRSP | RRIF | RESP | TFSA
- **Cash Distribution Frequency:** Monthly
- **Distribution Method:** Cash or DRIP
- **Management Fee:** 0.85%
- **Risk Rating:** Medium

Portfolio Metrics

- **Number of Equity Securities:** 21
- **Current Yield (Class A):** 8.48%
- **Recent Cash Distribution per unit:** $0.0583
- **Total Cash Distribution***: $6.3547
- **Average Market Capitalization:** CA$278B
- **Average Portfolio Dividend Yield:** 1.74 %
- **Average Price to Earnings:** 27.0 X
- **5 Year Average Return on Equity:** 28.88 %

**Investment Goal**

Harvest Healthcare Leaders Income ETF is an equally weighted portfolio of 20 large-cap global Healthcare companies, selected for their potential to provide attractive monthly income and long-term growth. In order to generate an enhanced monthly distribution yield, an active covered call strategy is engaged.

**Benefits of investing in HHL**

- Global trends driving long-term growth in healthcare sector
- Diversified exposure to 20 large capitalization global healthcare stocks
- Attractive monthly income with opportunity for capital appreciation
- Covered call strategy to enhance portfolio income potential and lower portfolio volatility
- Available in multiple currency classes: Hedged, Unhedged, US dollar

**NAV and Distributions Since Inception**

<table>
<thead>
<tr>
<th>Total Value of Portfolio + Cumulative Cash Distributions</th>
<th>Cumulative Distributions on $100,000 Investment</th>
</tr>
</thead>
<tbody>
<tr>
<td>$0</td>
<td>$40,000</td>
</tr>
</tbody>
</table>

**Disclaimer:** The chart above is based on a hypothetical and historical initial $100,000 CAD investment in the ETF and shows the ETF’s market value using the daily market close price of the ETF on the TSX. The chart also shows the monthly cash distributions paid by the ETF on a cumulative basis. The starting point of the data is day the ETF was launched or commenced trading on the TSX. The cash distributions are not compounded or treated as reinvested, and the chart does not account for sales, redemption, distribution or optional charges or income taxes payable by any unitholder. The chart is not a performance chart and is not indicative of future market values of the ETF or returns on investment in ETF, which will vary.
### Sub-Sector Allocation
- Pharmaceuticals - 33.1%
- Health Care Equipment & Supplies - 25.4%
- Life Sciences Tools & Services - 14.9%
- Biotechnology - 14.8%
- Health Care Providers & Services - 9.7%
- Cash and other assets and liabilities - 1.2%
- Cash Equivalents - 0.8%
- Foreign Currency Forwards - 0.0%

### Geographic Allocation
- United States - 98.0%
- Cash and other assets and liabilities - 1.2%
- Canada - 0.8%
- Foreign Currency Forwards - 0.0%

### Portfolio of Large-Cap Healthcare Leaders

<table>
<thead>
<tr>
<th>Company</th>
</tr>
</thead>
<tbody>
<tr>
<td>abbvie</td>
</tr>
<tr>
<td>Johnson &amp; Johnson</td>
</tr>
<tr>
<td>Thermo Fisher Scientific</td>
</tr>
<tr>
<td>Danaher</td>
</tr>
<tr>
<td>NOVARTIS</td>
</tr>
<tr>
<td>AstraZeneca</td>
</tr>
<tr>
<td>Agilent</td>
</tr>
<tr>
<td>INTUITIVE SURGICAL</td>
</tr>
<tr>
<td>AMGEN</td>
</tr>
<tr>
<td>Stryker</td>
</tr>
<tr>
<td>Medtronic</td>
</tr>
<tr>
<td>Boston Scientific</td>
</tr>
<tr>
<td>Lilly</td>
</tr>
<tr>
<td>Merck</td>
</tr>
<tr>
<td>Zoetis</td>
</tr>
<tr>
<td>Regeneron</td>
</tr>
<tr>
<td>UnitedHealth Group</td>
</tr>
<tr>
<td>Elevance Health</td>
</tr>
<tr>
<td>Bristol-Myers Squibb</td>
</tr>
<tr>
<td>Abbott</td>
</tr>
</tbody>
</table>

### Performance (%)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>4Y</th>
<th>5Y</th>
<th>7Y</th>
<th>8Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HHL</td>
<td>3.58</td>
<td>15.10</td>
<td>7.29</td>
<td>3.58</td>
<td>11.59</td>
<td>8.04</td>
<td>11.44</td>
<td>10.90</td>
<td>10.01</td>
<td>9.65</td>
<td>9.02</td>
<td>7.35</td>
</tr>
<tr>
<td>HHL.B</td>
<td>5.10</td>
<td>11.83</td>
<td>9.82</td>
<td>5.10</td>
<td>13.44</td>
<td>11.84</td>
<td>13.81</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>12.07</td>
</tr>
<tr>
<td>HHL.U</td>
<td>3.58</td>
<td>15.35</td>
<td>7.72</td>
<td>3.58</td>
<td>12.28</td>
<td>8.75</td>
<td>11.93</td>
<td>11.73</td>
<td>10.84</td>
<td>-</td>
<td>-</td>
<td>10.29</td>
</tr>
</tbody>
</table>

**Disclaimer:** Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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. Please read the relevant prospectus before investing. The funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1. The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2. Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. P/E calculated based on Bloomberg consensus 12 month forward earnings estimates. Return on Equity (ROE) based on 5 year trailing average ROE. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A, Class B or Class U units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Harvest Brand Leaders Plus Income ETF

Brands you know, brands you trust, brands that lead markets

Investment Goal

Harvest Brand Leaders Plus Income ETF is an equally weighted portfolio of 20 large companies selected from the world’s Top 100 Brands. The ETF is designed to provide a consistent monthly income stream with an opportunity for growth. In order to generate an enhanced monthly distribution yield, an active covered call strategy is engaged.

Benefits of investing in HBF

• Core US large cap portfolio
• Diversified exposure to 20 large capitalization global brand leaders
• Attractive monthly income with opportunity for capital appreciation
• Covered call strategy used to enhance portfolio income potential and lower portfolio volatility
• Available in multiple currency classes: Hedged, Unhedged, US dollar

NAVs and Distributions Since Inception

<table>
<thead>
<tr>
<th>Total Value of Portfolio + Cumulative Cash Distributions Assuming Starting Value of $100,000</th>
<th>Cumulative Distributions on $100,000 Investment</th>
</tr>
</thead>
<tbody>
<tr>
<td>$175,791</td>
<td>$59,473</td>
</tr>
<tr>
<td>$160,000</td>
<td>$50,473</td>
</tr>
<tr>
<td>$145,000</td>
<td>$40,473</td>
</tr>
<tr>
<td>$130,000</td>
<td>$30,473</td>
</tr>
<tr>
<td>$115,000</td>
<td>$20,473</td>
</tr>
<tr>
<td>$100,000</td>
<td>$10,473</td>
</tr>
<tr>
<td>$85,000</td>
<td>$0</td>
</tr>
</tbody>
</table>

Disclaimer: The chart above is based on a hypothetical and historical initial $100,000 CAD investment in the ETF and shows the ETF’s market value using the daily market close price of the ETF on the TSX. The chart also shows the monthly cash distributions paid by the ETF on a cumulative basis. The starting point of the data is day the ETF was launched or commenced trading on the TSX. The cash distributions are not compounded or treated as reinvested, and the chart does not account for sales, redemption, distribution or optional charges or income taxes payable by any unitholder. The chart is not a performance chart and is not indicative of future market values of the ETF or returns on investment in ETF, which will vary.
Sub-Sector Allocation

- Information Technology - 24.2%
- Financials - 15.2%
- Consumer Staples - 15.1%
- Health Care - 10.0%
- Consumer Discretionary - 9.9%
- Communication Services - 9.8%
- Industrials - 9.6%
- Energy - 5.2%
- Cash Equivalents - 0.8%
- Foreign Currency Forwards - 0.1%
- Cash and other assets and liabilities - 0.1%

Portfolio of Leading Global Brands

Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>4Y</th>
<th>5Y</th>
<th>7Y</th>
<th>8Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HBF</td>
<td>0.11</td>
<td>9.95</td>
<td>1.59</td>
<td>0.11</td>
<td>6.41</td>
<td>-1.63</td>
<td>5.66</td>
<td>6.50</td>
<td>9.13</td>
<td>8.95</td>
<td>9.58</td>
<td>7.69</td>
</tr>
<tr>
<td>HBF.B</td>
<td>1.58</td>
<td>6.86</td>
<td>4.04</td>
<td>1.58</td>
<td>8.36</td>
<td>2.10</td>
<td>8.15</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>11.12</td>
</tr>
<tr>
<td>HBF.U</td>
<td>0.12</td>
<td>10.23</td>
<td>2.05</td>
<td>0.12</td>
<td>7.24</td>
<td>-0.72</td>
<td>6.36</td>
<td>7.68</td>
<td>10.23</td>
<td>10.00</td>
<td>10.64</td>
<td>8.65</td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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. Please read the relevant prospectus before investing. The funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. P/E calculated based on Bloomberg consensus 12 month forward earnings estimates. Return on Equity (ROE) based on 5 year trailing average ROE. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A, Class B or Class U units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Harvest Tech Achievers Growth & Income ETF

**Key Details**

- **TSX Ticker:** HTA | HTA.B | HTA.U
- **Management Style:** Active with Covered Calls
- **Eligible:** RRSP | RRIF | RESP | TFSA
- **Cash Distribution Frequency:** Monthly
- **Distribution Method:** Cash or DRIP
- **Management Fee:** 0.85%
- **Risk Rating:** Medium to High

**Portfolio Metrics**

- **Number of Equity Securities:** 21
- **Current Yield (Class A):** 8.48%
- **Recent Cash Distribution per unit:** $0.1200
- **Total Cash Distribution**: $7,351
- **Average Market Capitalization:** CA$874B
- **Average Portfolio Dividend Yield:** 0.86%
- **Average Price to Earnings:** 33.5
- **5 Year Average Return on Equity:** 29.14%

**Investment Goal**

Harvest Tech Achievers Growth & Income ETF is an equally weighted portfolio of 20 large-cap Technology companies that is diversified across the global technology sectors. The ETF is designed to provide a consistent and competitive monthly income with an opportunity for growth. In order to generate an enhanced monthly distribution yield, an active covered call strategy is engaged.

**Benefits of investing in HTA**

- Core US Large Cap portfolio of dominant technology leaders
- Exposure to 20 large capitalization global technology stocks
- Technology reshaping virtually all industries
- Attractive monthly income with opportunity for capital appreciation
- Covered call strategy used to enhance portfolio income potential and lower portfolio volatility
- Available in multiple currency classes: Hedged, Unhedged, US dollar

**NAVs and Distributions Since Inception**

**Total Value of Portfolio + Cumulative Cash Distributions Assuming Starting Value of $100,000**

As at January 31, 2024

- **Cumulative Distributions on $100,000 Investment**
  - HTA: $253,043
  - Portfolio Value Only: $188,414
  - Total Portfolio Value + Cumulative Cash Distributions: $253,043

**Disclaimer:** The chart above is based on a hypothetical and historical initial $100,000 CAD investment in the ETF and shows the ETF’s market value using the daily market close price of the ETF on the TSX. The chart also shows the monthly cash distributions paid by the ETF on a cumulative basis. The starting point of the data is the day the ETF was launched or commenced trading on the TSX. The cash distributions are not compounded or treated as reinvested, and the chart does not account for sales, redemption, distribution or optional charges or income taxes payable by any unitholder. The chart is not a performance chart and is not indicative of future market values of the ETF or returns on investment in ETF, which will vary.
Sub-Sector Diversification

- Software - 40.2%
- Semiconductors & Semiconductor Equipment - 29.2%
- Communications Equipment - 10.0%
- Interactive Media & Services - 9.8%
- IT Services - 5.0%
- Technology Hardware, Storage & Peripherals - 4.8%
- Cash Equivalents - 0.7%
- Foreign Currency Forwards - 0.1%
- Cash and other assets and liabilities - 0.1%

Portfolio of Large-Cap Tech Companies

Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>4Y</th>
<th>5Y</th>
<th>7Y</th>
<th>8Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HTA</td>
<td>4.46</td>
<td>21.98</td>
<td>13.08</td>
<td>4.46</td>
<td>45.29</td>
<td>9.09</td>
<td>15.71</td>
<td>18.30</td>
<td>20.20</td>
<td>18.78</td>
<td>19.01</td>
<td>15.39</td>
</tr>
<tr>
<td>HTA.B</td>
<td>6.02</td>
<td>18.47</td>
<td>15.78</td>
<td>6.02</td>
<td>47.81</td>
<td>13.46</td>
<td>18.65</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>22.35</td>
</tr>
<tr>
<td>HTA.U</td>
<td>4.49</td>
<td>22.20</td>
<td>13.57</td>
<td>4.49</td>
<td>46.29</td>
<td>10.33</td>
<td>16.69</td>
<td>19.80</td>
<td>21.61</td>
<td>-</td>
<td>-</td>
<td>19.08</td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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. Please read the relevant prospectus before investing. The funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. P/E calculated based on Bloomberg consensus 12 month forward earnings estimates. Return on Equity (ROE) based on 5 year trailing average ROE. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A, Class B or Class U units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Harvest Equal Weight Global Utilities Income ETF

As at January 31, 2024

Stability, scale, and income

Key Details

- **TSX Ticker:** HUTL
- **Management Style:** Rules-Based With Covered Calls
- **Eligible:** RRSP | RRIF | RESP | TFSA
- **Cash Distribution Frequency:** Monthly
- **Management Fee:** 0.50%
- **Risk Rating:** Medium

Portfolio Metrics

- **Number of Equity Securities:** 31
- **Current Yield:** 8.70%
- **Recent Cash Distribution per unit:** $0.1166
- **Total Cash Distribution*:** $6.8794
- **Average Market Capitalization:** CA$51B
- **Average Portfolio Dividend Yield:** 5.99%
- **Average Price to Earnings:** 18.9X
- **5 Year Average Return on Equity:** 14.50%

* Per unit of Class A since inception

Investment Goal

Harvest Equal Weight Global Utilities Income ETF invests in an equally weighted portfolio of 30 global utilities companies, covering utilities, telecommunications, oil & gas storage, and transportation. The ETF is designed to provide a consistent and competitive monthly income with an opportunity for growth. In order to generate an enhanced monthly distribution yield, an active covered call strategy is engaged.

Benefits of investing in HUTL

- Large-capitalization global utility stocks with long term sustainable cash flows
- Designed for investors looking for defensive position with attractive monthly income
- Lower Correlations & Volatility
- Equally Weighted to reduce single stock risk
- Covered call strategy used to enhance portfolio income potential and lower portfolio volatility
- Currency Availability: Hedged

Global Utility Issuers Offer Attractive Income

- Considered a traditionally defensive equities sector
- Consistent cash flows
- Low volatility metrics
- High income

Source: Bloomberg, January 31, 2024
Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>4Y</th>
<th>5Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HUTL</td>
<td>-0.47</td>
<td>5.78</td>
<td>0.39</td>
<td>-0.47</td>
<td>-1.22</td>
<td>-2.13</td>
<td>4.11</td>
<td>-0.62</td>
<td>2.72</td>
<td>3.05</td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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 funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A Units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Harvest Global REIT Leaders Income ETF

Key Details

| TSX Ticker: | HGR |
| Management Style: | Active with Covered Calls |
| Eligible: | RRSP | RRIF | RESP | TFSA |
| Cash Distribution Frequency: | Monthly |
| Distribution Method: | Cash or DRIP |
| Management Fee: | 0.85% |
| Risk Rating: | Medium |

Portfolio Metrics²

- Number of Equity Securities: 26
- Current Yield: 9.21%
- Recent Cash Distribution per Unit: $0.0458
- Total Cash Distribution*: $3.6182
- Average Market Capitalization: CA$31B
- Average Portfolio Dividend Yield: 4.31%

* Per unit of Class A since inception

Investment Goal

Harvest Global REIT Leaders Income ETF is an actively managed portfolio of large-cap REIT companies in key developed markets, to provide access for Canadians to a variety of Global REITs. The ETF is designed to provide a consistent monthly income stream with an opportunity for growth. In order to generate an enhanced monthly distribution yield, an active covered call strategy is engaged.

Benefits of investing in HGR

- Exposure to Global REITs portfolio with attractive monthly income
- Exposure to growth sectors; healthcare, technology, logistics
- Portfolio Diversification: a portfolio of 20+ large capitalization global REIT leaders
- Attractive monthly cashflow with opportunity for capital appreciation
- Covered call strategy used to enhance portfolio income potential and lower portfolio volatility
- Currency exposure; Hedged back to CAD dollars

Attractive Income

Access to growth sectors not available in Canada

- Global scale & quality
- Compliment to Canadian REIT holdings
- Enhanced high income Access to growth prospects not available in Canada

Source: Bloomberg, January 31, 2024
**Sub-Sector Allocation**

- Retail REITs - 19.8%
- Industrial REITs - 14.3%
- Multi-Family Residential REITs - 13.0%
- Single-Family Residential REIT - 9.1%
- Telecom Tower REITs - 8.2%
- Self-Storage REITs - 7.1%
- Health Care REITs - 6.4%
- Data Center REITs - 6.2%
- Office REITs - 5.8%
- Real Estate Operating Companies - 4.7%
- Diversified REITs - 3.0%
- Cash and other assets and liabilities - 2.0%
- Foreign Currency Forwards - 0.4%

**Geographic Allocation**

- United States - 64.7%
- United Kingdom - 11.0%
- Singapore - 6.7%
- Switzerland - 4.7%
- Australia - 3.9%
- Canada - 3.7%
- Spain - 3.0%
- Cash and other assets and liabilities - 2.0%
- Foreign Currency Forwards - 0.4%

**Portfolio with offshore bias to complement Canadian REITs**

**Performance (%)** (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>4Y</th>
<th>5Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HGR</td>
<td>-4.43</td>
<td>12.75</td>
<td>-2.36</td>
<td>-4.43</td>
<td>-7.65</td>
<td>-12.42</td>
<td>-4.94</td>
<td>-6.54</td>
<td>-2.52</td>
<td>-1.31</td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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. Please read the relevant prospectus before investing. The funds are not guaranteed; their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A Units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Harvest Energy Leaders Plus Income ETF

Powerhouse players we all rely on

Key Details

<table>
<thead>
<tr>
<th>TSX Ticker:</th>
<th>HPF</th>
<th>HPF.U</th>
</tr>
</thead>
<tbody>
<tr>
<td>Management Style:</td>
<td>Active with Covered Calls</td>
<td></td>
</tr>
<tr>
<td>Eligible:</td>
<td>RRSP</td>
<td>RRIF</td>
</tr>
<tr>
<td>Cash Distribution Frequency:</td>
<td>Monthly</td>
<td></td>
</tr>
<tr>
<td>Distribution Method:</td>
<td>Cash or DRIP</td>
<td></td>
</tr>
<tr>
<td>Management Fee:</td>
<td>0.85%</td>
<td></td>
</tr>
<tr>
<td>Risk Rating:</td>
<td>High</td>
<td></td>
</tr>
</tbody>
</table>

Portfolio Metrics

- Number of Equity Securities: 20
- Current Yield (Class A): 8.93%
- Recent Cash Distribution Per Unit: $0.0250
- Total Cash Distribution*: $3.9704
- Average Market Capitalization: CA$132B
- Average Portfolio Dividend Yield: 4.12%

* Per unit of Class A since inception

Investment Goal

Harvest Energy Leaders Plus Income ETF is an equally weighted portfolio of 20 large global energy companies. The ETF is designed to provide a consistent monthly income stream with an opportunity for growth. In order to generate an enhanced monthly distribution yield, an active covered call strategy is engaged.

Benefits of investing in HPF

- Core Global Energy Portfolio
- Portfolio Diversification: 20 or more high-quality energy companies
- Attractive monthly income with opportunity for capital appreciation
- Covered Call Strategy to enhance portfolio income and lower portfolio volatility
- Available in two currency classes: Hedged, US dollar

Sub-Sector Diversification

- Integrated Oil & Gas - 44.3%
- Oil & Gas Exploration & Production - 29.3%
- Oil & Gas Storage & Transportation - 14.4%
- Oil & Gas Refining & Marketing - 9.1%
- Cash and other assets and liabilities - 2.9%
- Foreign Currency Forwards - 0.0%

Geographic Diversification

- United States - 72.8%
- Canada - 24.3%
- Cash and other assets and liabilities - 2.9%
- Foreign Currency Forwards - 0.0%
Portfolio of Global Energy Companies

Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>4Y</th>
<th>5Y</th>
<th>7Y</th>
<th>8Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HPF</td>
<td>-1.76</td>
<td>-0.81</td>
<td>1.53</td>
<td>-1.76</td>
<td>-1.21</td>
<td>11.24</td>
<td>22.02</td>
<td>6.15</td>
<td>3.07</td>
<td>0.79</td>
<td>3.98</td>
<td>-1.52</td>
</tr>
<tr>
<td>HPF.U</td>
<td>-2.14</td>
<td>0.17</td>
<td>1.32</td>
<td>-2.14</td>
<td>-0.84</td>
<td>11.15</td>
<td>22.44</td>
<td>7.54</td>
<td>4.35</td>
<td>2.07</td>
<td>5.48</td>
<td>-0.20</td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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. Please read the relevant prospectus before investing. The funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A or Class U units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
**Key Details**

- **TSX Ticker:** HUBL | HUBL.U
- **Management Style:** Active with Covered Calls
- **Eligible:** RRSP | RRIF | RESP | TFSA
- **Cash Distribution Frequency:** Monthly
- **Distribution Method:** Cash or DRIP
- **Management Fee:** 0.75%
- **Risk Rating:** High

**Portfolio Metrics**

- **Number of Equity Securities:** 16
- **Current Yield (Class A):** 8.92%
- **Recent Cash Distribution per Unit:** $0.0833
- **Total Cash Distribution**: $5.9976
- **Average Market Capitalization:** CA$146B
- **Average Portfolio Dividend Yield:** 3.69%
- **Average Price to Earnings:** 10.6X

* Per unit of Class A since inception

**Investment Goal**

Harvest US Bank Leaders Income ETF is a core US financials portfolio focused on the dominant bank and financial companies in the US. The ETF is designed to provide a consistent monthly income with an opportunity for growth. In order to generate an enhanced monthly distribution yield, an active covered call strategy is engaged.

**Benefits of investing in HUBL**

- Core dividend-paying US financials equity portfolio
- Exposure to a diversified portfolio of large-capitalized US banks & financial stocks
- Attractive monthly income with opportunity for capital appreciation
- Covered call strategy used to enhance portfolio income potential and lower portfolio volatility
- Available in two currency classes: Hedged, US dollar

**Sub-Sector Allocation**

- **Banks - 84.9%**
- **Capital Markets - 13.0%**
- **Cash Equivalents - 1.0%**
- **Cash and other assets and liabilities - 0.9%**
- **Foreign Currency Forwards - 0.1%**
Portfolio of Large-Cap US Financials

Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>4Y</th>
<th>5Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HUBL</td>
<td>0.40</td>
<td>23.52</td>
<td>3.60</td>
<td>0.40</td>
<td>-16.15</td>
<td>-13.20</td>
<td>0.02</td>
<td>-1.44</td>
<td>0.63</td>
<td>-2.55</td>
</tr>
<tr>
<td>HUBL.U</td>
<td>0.43</td>
<td>23.97</td>
<td>4.36</td>
<td>0.43</td>
<td>-15.23</td>
<td>-12.11</td>
<td>1.23</td>
<td>0.45</td>
<td>2.31</td>
<td>-1.22</td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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 funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. P/E calculated based on Bloomberg consensus 12 month forward earnings estimates. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A or Class U units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Harvest Canadian Equity Income Leaders ETF

Steady Income from Canadian Leaders

Key Details

- **TSX Ticker:** HLIF
- **Style:** Rules-Based (with Covered Calls)
- **Eligible:** RRSP | RRIF | RESP | TFSA
- **Distribution Frequency:** Monthly
- **Distribution Method:** Cash or DRIP
- **Management Fee:** 0.65%
- **Risk Rating:** Medium

Portfolio Metrics

- **Number of Equity Securities:** 30
- **Current Yield:** 8.00%
- **Recent Cash Distribution per Unit:** $0.0583
- **Average Market Capitalization:** CA$45B
- **Average Portfolio Dividend Yield:** 5.20%
- **Average Price to Earnings:** 17.7 X
- **5 Year Average Return on Equity:** 14.16%

Investment Goal

Harvest Canadian Equity Income Leaders ETF seeks to provide Unitholders with monthly cash distributions; the opportunity for capital appreciation; and lower overall volatility of portfolio returns than would otherwise be experienced by owning Equity Securities of the Canadian Equity Income Leaders Issuers directly. To achieve lower overall volatility of portfolio returns, the Harvest Canadian Equity Income Leaders ETF will generally write covered call options on up to 33% of the portfolio securities. The level of covered call option writing may vary based on market volatility and other factors.

Benefits of investing in HLIF

- Equal-weight Portfolio of 30 largest diversified Canadian Equities
- Companies must meet stringent dividend criteria
- Large-cap leaders with dominant market shares
- Dominant dividend payers from a dynamic economy with growth tailwinds
- Attractive monthly income with opportunity for capital appreciation
- Covered call strategy to enhance portfolio income potential and lower portfolio volatility

Enhanced Cashflow from Dividends and Covered Call Strategy

Sources: Bloomberg, Harvest Portfolios Group Inc.; Inflation based on StatsCan year over year CPI

Source: Bloomberg, January 31, 2024
**Sub-Sector Allocation**

- Financials - 39.7%
- Energy - 20.0%
- Utilities - 16.2%
- Communication Services - 10.2%
- Materials - 6.2%
- Real Estate - 3.4%
- Consumer Discretionary - 3.3%
- Cash and other assets and liabilities - 0.9%

**Geographic Allocation**

- Canada - 99.1%
- Cash and other assets and liabilities - 0.9%

**Portfolio of 30 Dominant Canadian Equity Income Leaders**

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Lundin mining</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Pembina</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Canadian Natural Gas</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Emera</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Performance (%)** (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HLIF</td>
<td>0.17</td>
<td>10.83</td>
<td>0.47</td>
<td>0.17</td>
<td>0.18</td>
<td>-0.65</td>
</tr>
</tbody>
</table>

**Disclaimer:** For Information Purposes Only. Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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 funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. P/E calculated based on Bloomberg consensus 12 month forward earnings estimates. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Equity Income from Travel Leaders

Key Details

- **TSX Ticker:** TRVI
- **Style:** Index (with Covered Calls)
- **Eligible:** RRSP | RRIF | RESP | TFSA
- **Distribution Frequency:** Monthly
- **Distribution Method:** Cash or DRIP
- **Management Fee:** 0.75%
- **Risk Rating:** High

Portfolio Metrics

- **Number of Equity Securities:** 30
- **Recent Cash Distribution per Unit:** $0.1600
- **Average Market Capitalization:** CA$61B
- **Average Portfolio Dividend Yield:** 1.44%
- **Average Price to Earnings:** 21.9X
- **5 Year Average Return on Equity:** 13.40%

Investment Goal

The Harvest Travel & Leisure Income ETF has been designed to replicate, to the extent reasonably possible, and before fees and expenses, the performance of the Solactive Travel & Leisure Index GTR (the “Index”), net of expenses and to provide monthly cash distributions. The ETF intends to invest in the Constituent Securities of the Index in the same proportion as they are reflected in the Index, while writing covered call options on up to 33% of the portfolio securities to enhance income. The level of covered call option writing may vary based on market volatility and other factors.

Benefits of investing in TRVI

- 30 dominant, large capitalization Travel & Leisure companies listed in North America
- Monthly income with opportunity for capital appreciation
- Index portfolio diversified across broad travel related sectors
- Long-term growth drivers: demographic trends and consumer preferences
- Portfolio capturing pent-up and long-term demand for travel
- Covered call strategy used to enhance portfolio income potential and lower portfolio volatility

A Diverse Set of Travel & Leisure Industries

- Airlines
- Hotels & Resorts
- Cruise Lines
- Booking
- Casinos & Gaming
Sub-Sector Allocation

- Hotels, Resorts & Cruise Lines - 57.8%
- Passenger Airlines - 14.8%
- Casinos & Gaming - 10.8%
- Other Specialized REITs - 5.8%
- Hotel & Resort REITs - 4.4%
- Single-Family Residential REIT - 2.9%
- Cash and other assets and liabilities - 1.9%
- Leisure Facilities - 1.6%
- Foreign Currency Forwards - 0.1%

Index Methodologies

The Solactive Travel & Leisure Index GTR intends to track the price movements of the 30 largest travel related companies by company market capitalization that are listed on a regulated stock exchange in North America.

The Index is reconstituted semi-annually. Following each reconstitution, the Index will be market capitalization weighted subject to a maximum 10% weight at the time of rebalancing. This is an Index of Solactive AG and is calculated and distributed by Solactive AG.

Diverse, Multi-Sectoral Portfolio of Travel Companies

<table>
<thead>
<tr>
<th>Airlines</th>
<th>Hotels &amp; Resorts</th>
<th>Casinos &amp; Gaming</th>
<th>Cruise Lines</th>
<th>Booking</th>
</tr>
</thead>
<tbody>
<tr>
<td>Air Canada</td>
<td>Hilton</td>
<td>Wynn</td>
<td>Carnival</td>
<td></td>
</tr>
<tr>
<td>Delta</td>
<td>Hyatt</td>
<td>Caesars</td>
<td>Norwegian</td>
<td></td>
</tr>
<tr>
<td>Copa Airlines</td>
<td>Marriott</td>
<td>Sun</td>
<td>Norwegian</td>
<td></td>
</tr>
<tr>
<td>Southwest</td>
<td>Wyndham</td>
<td>Royal Caribbean</td>
<td>Norwegian</td>
<td></td>
</tr>
<tr>
<td>Alaska Air Group</td>
<td>Vinci</td>
<td>Choice Hotels</td>
<td>Norwegian</td>
<td></td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.

1 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. P/E calculated based on Bloomberg consensus 12 month forward earnings estimates. Return on Equity (ROE) based on 5 year trailing average ROE. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A, Class B or Class U units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.

Solactive Indices
The financial instrument is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade name or the Index Price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the Issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade name for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument.
Harvest Diversified Equity Income ETF

Monthly income – Diverse Portfolio of ETFs

Key Details

| TSX Ticker: | HRIF |
| Style*: | Active with Covered Calls |
| Eligible: | RRIF | RRIF | RESP | TFSA |
| Risk Rating: | Medium |
| Management Fee: | 0.00% |

(ETF is subject to fees of the underlying ETFs in the portfolio)

Holdings: 8 ETFs
Cash Distribution Per Unit: $0.1000
Cash Distribution Frequency: Monthly
Distribution Method: Cash or DRIP

* Underlying ETFs

Investment Goal

Harvest Diversified Equity Income ETF is designed to provide high monthly cash distributions and the opportunity for capital appreciation by investing, on a non-levered basis, in a portfolio of Harvest ETFs that engage in covered call strategies to enhance monthly distribution yields.

Benefits of investing in HRIF

- A one stop diversified core equity income solution
- Exposure to leading large capitalization companies across sectors
- Exposure to powerful long-term growth trends
- Monthly income with opportunity for capital appreciation
- Equity ETF rated medium risk
- Covered call strategy used to enhance portfolio income potential and lower portfolio volatility
- Zero management fee (ETF is subject to fees of the underlying ETFs in the portfolio)
- Direct exposure to underlying ETFs without the use of Leverage

Sub-Sector Allocation

- Financials - 22.3%
- Health Care - 14.8%
- Information Technology - 14.7%
- Consumer Discretionary - 11.5%
- Utilities - 8.9%
- Communication Services - 8.0%
- Energy - 6.4%
- Industrials - 3.4%
- Treasury Bonds - 2.5%
- Real Estate - 2.3%
- Consumer Staples - 2.2%
- Cash and other assets and liabilities - 1.4%
- Materials - 0.9%
- Cash Equivalents - 0.6%
- Foreign Currency Forwards - 0.1%
Portfolio Allocation to Harvest ETFs

**Equity Income**

<table>
<thead>
<tr>
<th>Fund</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>HHL</td>
<td>Healthcare</td>
</tr>
<tr>
<td>HBF</td>
<td>Global Brands</td>
</tr>
<tr>
<td>HTA</td>
<td>Technology</td>
</tr>
<tr>
<td>HUTL</td>
<td>Utilities</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Fund</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>HLIF</td>
<td>Canadian Leaders</td>
</tr>
<tr>
<td>HUBL</td>
<td>US Banks</td>
</tr>
<tr>
<td>TRVI</td>
<td>Travel</td>
</tr>
</tbody>
</table>

**Fixed Income**

<table>
<thead>
<tr>
<th>Fund</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>HPYT</td>
<td>Fixed Income</td>
</tr>
</tbody>
</table>

Each ETF built “The Harvest way”: Our Equity Income ETFs are portfolios of large-cap, high-quality equities that meet strict financial criteria combined with a covered call option to maximize cashflow. Our Fixed Income ETF targets exposure to high quality bonds and overlay a covered call strategy of up to 100% to maximize cashflow.
Harvest Premium Yield Treasury ETF

US Treasury Income, Monthly Cash Distributions Through Covered Calls

**Key Details**

- **TSX Ticker:** HPYT | HPYT.U
- **Management Style:** Active Covered Calls
- **Asset Class:** Fixed Income
- **Inception Date:** 2023/09/28
- **Currency:** CAD Hedged
- **Distribution Frequency:** Monthly
- **Distribution Method:** Cash or DRIP
- **Management Fee:** 0.45%
- **Risk Rating:** Low to Medium

**Portfolio Metrics**

- **Monthly Cash Distribution per Unit:** $0.1500
- **Average Credit Rating:** AA+
- **Modified Duration¹:** 16.2
- **Weighted Maturity¹:** 24.7 Years
- **Treasury Bond ETF Holdings:** 5
- **Average Market Capitalization¹:** CA$49B

**Investment Goal**

Harvest Premium Yield Treasury ETF seeks to provide monthly cash distributions to unitholders by investing, on a non-levered basis, in a portfolio of exchange traded funds, selected by the Manager, that provide exposure primarily to longer-dated U.S. treasury bonds and are listed on a regulated stock exchange in North America. HPYT will generally write covered call options on up to 100% of the portfolio securities. The level of covered call option writing may vary based on market volatility and other factors.

**Benefits of investing in HPYT**

- Exposure to high quality US Treasury Bonds through US listed ETFs
- Covered call strategy increases yields and lowers volatility on underlying holdings
- Experienced active covered call specialists at Harvest ETFs
- Currency hedged with attractive tax efficient income
- Competitive management fee 0.45%

**Key Benefits**

- **Tax Efficient Income**
  - Tax efficient income above bond yields generated from covered calls.

- **Downside Protection**
  - Higher income can cushion returns during bond price weakness.

- **Single Ticket Solution**
  - Access multiple ETFs with issuer diversification for optimal option price targeting.

- **Portfolio Diversification**
  - Low correlation with equities-a portfolio exposed to longer dated treasuries & generates high income.
Fixed Income Investment Process

1. Portfolio: US Treasury ETFs
   - US listed Treasury ETFs selected for liquidity, options and long duration

2. Active Covered Calls
   - Using Harvest’s covered call strategy, target a 75% baseline write level and adjusting to market conditions for set distributions

3. Ongoing Monitoring
   - Constantly assess premium capture, early cover chances, and rate-driven upside, while stress-testing distribution for sustainability metrics.

4. Monthly Income
   - Tax efficient distributions paid monthly.

Holdings

As at December 29, 2023

<table>
<thead>
<tr>
<th>Tickers</th>
<th>ETF Names</th>
<th>Weight</th>
</tr>
</thead>
<tbody>
<tr>
<td>TLT US</td>
<td>iShares 20+ Year Treasury Bond ETF</td>
<td>66.2%</td>
</tr>
<tr>
<td>VGLT US</td>
<td>Vanguard Long-Term Treasury ETF</td>
<td>16.4%</td>
</tr>
<tr>
<td>SPTL US</td>
<td>SPDR Portfolio Long Term Treasury ETF</td>
<td>12.8%</td>
</tr>
<tr>
<td>TLH US</td>
<td>iShares 10-20 Year Treasury Bond ETF</td>
<td>4.9%</td>
</tr>
<tr>
<td>TBIL CN</td>
<td>Harvest Canadian T-Bill ETF</td>
<td>1.8%</td>
</tr>
</tbody>
</table>

For Further Information or to Request a Prospectus, please visit HarvestPortfolios.com/etf/hpyt or contact us at 1.866.998.8298.
Harvest Premium Yield 7-10 Year Treasury ETF

US Treasury Income, Monthly Cashflow Through Covered Calls

Key Details

| TSX Ticker: | HPYM | HPYM.U |
| Management Style: | Active Covered Calls |
| Asset Class: | Fixed Income |
| Inception Date: | 2024/01/16 |
| Currency: | CAD Hedged |
| Distribution Frequency: | Monthly |
| Distribution Method: | Cash or DRIP |
| Management Fee: | 0.45% |
| Risk Rating: | Low to Medium |

Portfolio Metrics

- Cash Distribution per Unit*: N/A
- Average Credit Rating: AA+
- Modified Duration1: 7.1
- Weighted Maturity: 8.2 Years
- Treasury Bond ETF Holdings: 3
- Average Market Capitalization: CA$37B

* First distribution record date February 29, 2024

Investment Goal

The Harvest Premium Yield 7-10 Year Treasury ETF will seek to provide attractive and tax efficient monthly cash distributions to Unitholders by investing in mid-duration U.S. Treasury with average maturities of 7-10 years. These are considered intermediate maturity treasury bonds. US Treasury bonds, these are guaranteed with the full faith and credit of the US government. HPYM will have covered call writing on up to 0-100% of the portfolio. The level of covered call writing, and strike price may vary based on market volatility and other factors.

Benefits of investing in HPYM

- Exposure to high quality medium-range US Treasury Bonds through US-listed ETFs
- Covered call strategy increased yields and lower volatility on underlying holdings
- Experienced active covered call specialists at Harvest ETFs
- Currency hedged with attractive tax efficient income
- Competitive management fee

Key Benefits

**Tax Efficient Income**

Tax efficient income above bond yields generated from covered calls.

**Downside Protection**

Higher income can cushion returns during bond price weakness.

**Single Ticket Solution**

Access multiple ETFs with issuer diversification for optimal option price targeting.

**Portfolio Diversification**

Low correlation with equities—a portfolio exposed to medium term treasuries & generates high income.
## Fixed Income Investment Process

<table>
<thead>
<tr>
<th></th>
<th>1. Portfolio: US Treasury ETFs</th>
<th>US listed Treasury ETFs selected for liquidity, options and medium term.</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>Active Covered Calls</td>
<td>Using Harvest’s covered call strategy, target a 75% baseline write level and adjusting to market conditions for set distributions</td>
</tr>
<tr>
<td>3</td>
<td>Ongoing Monitoring</td>
<td>Constantly assess premium capture, early cover chances, and rate-driven upside, while stress-testing distribution for sustainability metrics.</td>
</tr>
<tr>
<td>4</td>
<td>Monthly Income</td>
<td>Tax efficient distributions paid monthly.</td>
</tr>
</tbody>
</table>

## Holdings

<table>
<thead>
<tr>
<th>Tickers</th>
<th>ETF Names</th>
<th>Weight</th>
</tr>
</thead>
<tbody>
<tr>
<td>IEF US</td>
<td>iShares 7-10 Year Treasury Bond ETF</td>
<td>89.7%</td>
</tr>
<tr>
<td>SCHR US</td>
<td>Schwab Intermediate-Term U.S. Treasury ETF</td>
<td>4.6%</td>
</tr>
<tr>
<td>VGIT US</td>
<td>Vanguard Intermediate-Term Treasury ETF</td>
<td>4.6%</td>
</tr>
<tr>
<td>Cash and other assets and liabilities</td>
<td>1.4%</td>
<td></td>
</tr>
<tr>
<td>Foreign currency forwards</td>
<td>0.2%</td>
<td></td>
</tr>
<tr>
<td>Market value of options</td>
<td>(0.5)%</td>
<td></td>
</tr>
</tbody>
</table>

**Disclaimer:** Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds managed by Harvest Portfolios Group Inc. (the “Funds” or a “Fund”). Please read the relevant prospectus before investing. The Funds’ returns are not guaranteed, their values change frequently, and past performance may not be repeated. Tax investment and all other decisions should be made with guidance from a qualified professional.

Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A and Class U units of the Fund. If a Fund earns less than the amounts distributed, the difference is a return of capital.

1 Based on weighted average portfolio of underlying US Treasury Bond ETF holdings. Generally, modified duration can be defined as a measure that assesses a bond’s interest rate sensitivity. It is a time-weighted measure that estimates the percentage change in a bond’s price for a 1% change in yield. Average credit rating source Bloomberg, based on weighted average credit ratings of underlying bonds.
Investment Goal

TBIL is designed as a low-risk cash vehicle that pays competitive interest income that comes from investing in Treasury Bills (“T-Bills”) issued by the Government of Canada. Such T-Bills are considered among the safest investments available and are backed with the full faith and credit of the Government of Canada.

TBIL provides a simple and straightforward solution for investors who want to hold a percentage of their portfolio in a cash proxy.

Benefits of investing in TBIL

- Low risk and low volatility
- Flexibility of an ETF
- Portfolio diversification
- Competitive management fee: 0.10%

Credit Rating and Geographic Breakdown

- A-1+ Credit Rating: 100%
- Canada: 100%
Why consider TBIL?

**Stability and Security:** TBIL is invested in T-Bills issued by the Government of Canada. Such T-Bills are considered stable and secure, as they carry the full faith and credit of the Canadian government. That means the TBIL ETF seeks to deliver stable and consistent returns no matter the market environment. TBIL is designed for investors who are pursuing a cash alternative.

**The Benefits of an ETF**

Unlike some of the most popular fixed income vehicles in this space, which include High-Interest Savings Accounts ("HISAs") and Guaranteed Investment Certificates ("GICs"), TBIL, as an ETF, provides these distinct benefits.

1. It can be bought and sold at anytime through the trading day, which provides investors flexibility
2. It will be actively managed for you, and the duration will be less than 3 months.
3. It has no mandatory minimum holding periods or set investment amounts to qualify for a rate of interest.

**How T-Bills Work**

T-Bills are issued by central/federal governments, like the Government of Canada, and provide a risk-free rate of return, so investors get maximum protection on their principal.

While you do get a guaranteed rate of return when you purchase a T-Bill, you do not earn interest like you would with a GIC. T-Bills are purchased at a discount and when they are sold back at the maturity date, the selling price is their actual value. This means that T-Bills are issued for less than the value that the investor will receive at maturity, with the difference being the guaranteed return. This return or income earned on a T-Bill is considered interest income from a taxation perspective.

T-Bills issued by the Government of Canada are considered the lowest risk investment available to Canadian investors. As these fixed income securities are backed by the full faith and credit of the Government of Canada. The Canadian government has never defaulted on its debt obligations.

---

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds managed by Harvest Portfolios Group Inc. (the “Funds” or a “Fund”). Please read the relevant prospectus before investing. The Funds’ returns are not guaranteed, their values change frequently, and past performance may not be repeated. Tax investment and all other decisions should be made with guidance from a qualified professional.

Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A units of the Fund. If a Fund earns less than the amounts distributed, the difference is a return of capital.
Harvest Healthcare Leaders Enhanced Income ETF

Key Details

- **TSX Ticker:** HHLE
- **Management Style:** Active with Covered Calls
- **Eligible:** RRSP | RRIF | RESP | TFSA
- **Risk Rating:** Medium-High
- **Management Fee:** 0.00%

(HHLE is subject to fees of the underlying ETF in the portfolio)

**Holdings:** 1 ETF

**Cash Distribution Per Unit:** $0.0913

**Current Yield:** 10.47%

**Cash Distribution Frequency:** Monthly

**Distribution Method:** Cash or DRIP

**Current Yield:** 10.47%

### Investment Goal

Harvest Healthcare Leaders Enhanced Income ETF’s investment objectives are to provide unitholders with high monthly cash distributions and the opportunity for capital appreciation by investing, on a levered basis, in the Harvest Healthcare Leaders Income ETF (HHL:TSX), an exchange traded fund managed by Harvest Portfolios Group Inc..

### Benefits of investing in HHLE

- Modest leverage at around 25% to enhance monthly cashflow and growth prospects
- Provides enhanced exposure, by investing in the Harvest Healthcare Leaders Income ETF (HHL), to:
  - Global trends driving long-term growth in healthcare sector
  - Diversified exposure to 20 large capitalization global healthcare stocks
  - Covered call strategy to enhance portfolio income potential and lower portfolio volatility

### Impact of Enhanced Strategy

- **Unitholder Investment** $1.00
- **Borrowed Cash** $0.25
- **Total Investment** $1.25

Combined investment provides enhanced exposure

Enhanced ETF generates a higher level of income than the underlying ETF

Risk-return profile matches market growth opportunity

### NAVs and Distributions Since Inception

**Total Value of Portfolio + Cumulative Cash Distributions**

**Assuming Starting Value of $100,000**

- **Jan-23:** $10,803
- **Mar-23:** $10,803
- **May-23:** $10,803
- **Jul-23:** $10,803
- **Sep-23:** $10,803
- **Nov-23:** $10,803
- **Jan-24:** $13,242

**Cumulative Distributions on $100,000 Investment**

- **HHL:** $10,803
- **HHLE:** $13,242

**Disclaimer:** The chart above is based on a hypothetical and historical initial $100,000 CAD investments (monthly leverage ratio maintained at approximately 25% subject to rebalancing thresholds of 23% and 27%) into the underlying ETF and shows the market value using the daily market close on the TSX and identifies the monthly cash distributions paid by such portfolio on a cumulative basis. The starting point of the data is the day the ETF was launched or commenced trading on the TSX. The cash distributions are not compounded or treated as reinvested, and the chart does not account for sales, redemption, distribution or optional charges or income taxes payable by any unitholder. The chart is not a performance chart and is not indicative of future market values of the ETF or returns on investment in ETF, which will vary.
Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2 Source: Bloomberg, Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. P/E calculated based on Bloomberg consensus 12 month forward earnings estimates. Return on Equity (ROE) based on 5 year trailing average ROE. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Harvest Brand Leaders Enhanced Income ETF

Enhanced income from market leading brands

Key Details

- **TSX Ticker:** HBFE
- **Management Style:** Active with Covered Calls
- **Eligible:** RRSP | RRIF | RESP | TFSA
- **Risk Rating:** Medium-High
- **Management Fee:** 0.00%

<table>
<thead>
<tr>
<th>Holdings</th>
<th>Cash Distribution Per Unit</th>
<th>Current Yield</th>
<th>Cash Distribution Frequency</th>
<th>Distribution Method</th>
</tr>
</thead>
<tbody>
<tr>
<td>1 ETF</td>
<td>$0.0810</td>
<td>9.49%</td>
<td>Monthly</td>
<td>Cash or DRIP</td>
</tr>
</tbody>
</table>

* Underlying ETF

**Investment Goal**

Harvest Brand Leaders Enhanced Income ETF’s investment objectives are to provide unitholders with high monthly cash distributions and the opportunity for capital appreciation by investing, on a levered basis, in the Harvest Brand Leaders Plus Income ETF (HBF:TSX), an exchange traded fund managed by Harvest Portfolios Group Inc.

**Benefits of investing in HBFE**

- Modest leverage at around 25% to enhance monthly cashflow and growth prospects
- Provides enhanced exposure, by investing in Harvest Brand Leaders Plus Income ETF (HBF), to:
  - A core US large cap portfolio
  - Diversified exposure to 20 large capitalization global brand leaders
  - Covered call strategy used to enhance portfolio income potential and lower portfolio volatility

**Impact of Enhanced Strategy**

$1.00 + $0.25 = $1.25

Combined investment provides enhanced exposure

**Enhanced Income Generation**

Enhanced ETF generates a higher level of income than the underlying ETF

**Growth Prospects**

Risk-return profile matches market growth opportunity

**NAVs and Distributions Since Inception**

<table>
<thead>
<tr>
<th>Jan-23</th>
<th>Mar-23</th>
<th>May-23</th>
<th>Jul-23</th>
<th>Sep-23</th>
<th>Nov-23</th>
<th>Jan-24</th>
</tr>
</thead>
<tbody>
<tr>
<td>$0</td>
<td>$40,000</td>
<td>$80,000</td>
<td>$120,000</td>
<td>$99,229</td>
<td>$100,995</td>
<td>$110,995</td>
</tr>
</tbody>
</table>

**Cumulative Distributions on $100,000 Investment**

- **HBF:** $9,537
- **HBFE:** $11,766

**Disclaimer:** The chart above is based on a hypothetical and historical initial $100,000 CAD investments (monthly leverage ratio maintained at approximately 25% subject to rebalancing thresholds of 23% and 27%) into the underlying ETF and shows the market value using the daily market close on the TSX and identifies the monthly cash distributions paid by such portfolio on a cumulative basis. The starting point of the data is the day the ETF was launched or commenced trading on the TSX. The cash distributions are not compounded or treated as reinvested, and the chart does not account for sales, redemption, distribution or optional charges or income taxes payable by any unitholder. The chart is not a performance chart and is not indicative of future market values of the ETF or returns on investment in ETF, which will vary.
Underlying ETF Key Details

ETF Metrics²

<table>
<thead>
<tr>
<th>Harvest Brand Leaders Plus Income ETF</th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>TSX Ticker: HBF</td>
<td></td>
<td>Average Market Capitalization: CA$805B</td>
</tr>
<tr>
<td>Number of Equity Securities:</td>
<td>21</td>
<td>Average Portfolio Dividend Yield: 2.37 %</td>
</tr>
<tr>
<td>Current Yield (Class A):</td>
<td>7.55%</td>
<td>Average Price to Earnings: 21.4X</td>
</tr>
<tr>
<td>Recent Cash Distribution per Unit:</td>
<td>$0.0600</td>
<td>5 Year Average Return on Equity: 41.05 %</td>
</tr>
</tbody>
</table>

Sub-Sector Allocation

- Information Technology - 24.2%
- Financials - 15.2%
- Consumer Staples - 15.1%
- Health Care - 10.0%
- Consumer Discretionary - 9.9%
- Communication Services - 9.8%
- Industrials - 9.6%
- Energy - 5.2%
- Cash Equivalents - 0.8%
- Foreign Currency Forwards - 0.1%
- Cash and other assets and liabilities - 0.1%

Underlying ETF Portfolio of Leading Global Brands

- Nike
- Cisco
- Alphabet
- McDonald’s
- U.S. Pharmaceutical
- Caterpillar
- Microsoft
- P&G
- Shell
- Morgan Stanley
- Costco
- VISA
- JPMorgan Chase & Co
- Texas Instruments
- Verizon
- Apple
- UnitedHealth Group
- Accenture
- Pepsi
- UPS

Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HBF</td>
<td>0.25</td>
<td>12.59</td>
<td>1.30</td>
<td>0.25</td>
<td>6.85</td>
<td>11.82</td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1. The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2. Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. P/E calculated based on Bloomberg consensus 12 month forward earnings estimates. Return on Equity (ROE) based on 5 year trailing average ROE. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Harvest Tech Achievers Enhanced Income ETF

As at January 31, 2024

Enhanced income from an innovation-led mega sector

Key Details

| TSX Ticker: | HTAE |
| Management Style*: | Active with Covered Calls |
| Eligible: | RRSP | RRIF | RESP | TFSA |
| Risk Rating: | High |
| Management Fee: | 0.00% |

(ETF is subject to fees of the underlying ETF in the portfolio)

| Holdings: | 1 ETF |
| Cash Distribution Per Unit: | $0.1300 |
| Current Yield: | 10.22% |
| Cash Distribution Frequency: | Monthly |
| Distribution Method: | Cash or DRIP |

Benefits of investing in HTAE

- Modest leverage at around 25% to enhance monthly cashflow and growth prospects
- Provides enhanced exposure, by investing in Harvest Tech Achievers Growth & Income ETF (HTA:TSX), to:
  - A core US Large Cap portfolio of 20 global technology leaders
  - Technology reshaping virtually all industries
  - Covered call strategy used to enhance portfolio income potential and lower portfolio volatility

Investment Goal

Harvest Tech Achievers Enhanced Income ETF’s investment objectives are to provide unitholders with high monthly cash distributions and the opportunity for capital appreciation by investing, on a levered basis, in the Harvest Tech Achievers Growth & Income ETF (HTA:TSX), an exchange traded fund managed by Harvest Portfolios Group Inc..

Impact of Enhanced Strategy

$1.00 + $0.25 = $1.25

Unitholder Investment
Borrowed Cash
Total Investment

Combined investment provides enhanced exposure

Enhanced ETF generates a higher level of income than the underlying ETF

Risk-return profile matches market growth opportunity

NAVs and Distributions Since Inception

Total Value of Portfolio + Cumulative Cash Distributions Assuming Starting Value of $100,000

Cumulative Distributions on $100,000 Investment

Disclaimer: The chart above is based on a hypothetical and historical initial $100,000 CAD investments (monthly leverage ratio maintained at approximately 25% subject to rebalancing thresholds of 23% and 27%) into the underlying ETF and shows the market value using the daily market close on the TSX and identifies the monthly cash distributions paid by such portfolio on a cumulative basis. The starting point of the data is the day the ETF was launched or commenced trading on the TSX. The cash distributions are not compounded or treated as reinvested, and the chart does not account for sales, redemption, distribution or optional charges or income taxes payable by any unitholder. The chart is not a performance chart and is not indicative of future market values of the ETF or returns on investment in ETF, which will vary.
Underlying ETF Key Details

**ETF Metrics**

<table>
<thead>
<tr>
<th>HarvestTech Achievers Growth &amp; Income ETF</th>
</tr>
</thead>
<tbody>
<tr>
<td>TSX Ticker: HTA</td>
</tr>
<tr>
<td>Number of Equity Securities: 21</td>
</tr>
<tr>
<td>Current Yield (Class A): 8.48%</td>
</tr>
<tr>
<td>Recent Cash Distribution per unit: $0.1200</td>
</tr>
</tbody>
</table>

**Sub-Sector Diversification**

- Software - 40.2%
- Semiconductors & Semiconductor Equipment - 29.2%
- Communications Equipment - 10.0%
- Interactive Media & Services - 9.8%
- IT Services - 5.0%
- Technology Hardware, Storage & Peripherals - 4.8%
- Cash Equivalents - 0.7%
- Foreign Currency Forwards - 0.1%
- Cash and other assets and liabilities - 0.1%

**Underlying ETF Portfolio of Large-Cap Tech Companies**

- Applied Materials
- Alphabet
- Accenture
- ServiceNow
- Oracle
- AMD
- Micron
- CrowdStrike
- Broadcom
- Adobe
- Texas Instruments
- Cisco
- AAPL
- Motorola Solutions
- Microsoft
- Meta
- NVIDIA
- Netflix
- Intuit
- Synopsys
- MSFT

**Performance (%)**

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HTAE</td>
<td>5.37</td>
<td>27.58</td>
<td>15.46</td>
<td>5.37</td>
<td>56.59</td>
<td>54.85</td>
</tr>
</tbody>
</table>

**Disclaimer:** Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. P/E calculated based on Bloomberg consensus 12 month forward earnings estimates. Return on Equity (ROE) based on 5 year trailing average ROE. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Key Details

- **TSX Ticker:** HUTE
- **Management Style:** Active with Covered Calls
- **Eligible:** RRSP | RRIF | RESP | TFSA
- **Risk Rating:** Medium
- **Management Fee:** 0.00%

(ETF is subject to fees of the underlying ETF in the portfolio)

<table>
<thead>
<tr>
<th>Holdings</th>
<th>1 ETF</th>
</tr>
</thead>
<tbody>
<tr>
<td>Cash Distribution Per Unit</td>
<td>$0.0851</td>
</tr>
<tr>
<td>Current Yield</td>
<td>10.88%</td>
</tr>
<tr>
<td>Cash Distribution Frequency</td>
<td>Monthly</td>
</tr>
<tr>
<td>Distribution Method</td>
<td>Cash or DRIP</td>
</tr>
</tbody>
</table>

**Investment Goal**

Harvest Equal Weight Global Utilities Enhanced Income ETF’s investment objectives are to provide unitholders with high monthly cash distributions and the opportunity for capital appreciation by investing, on a levered basis, in the Harvest Equal Weight Global Utilities Income ETF (HUTL:TSX), an exchange traded fund managed by Harvest Portfolios Group Inc..

**Benefits of investing in HUTE**

- Modest leverage at around 25% to enhance monthly cashflow and growth prospects
- Provides enhanced exposure, by investing in the Harvest Equal Weight Global Utilities Income ETF (HUTL), to:
  - Large-capitalization global utility stocks with long term sustainable cash flows
  - Equally weighted portfolio to reduce single stock risk
  - Covered call strategy used to enhance portfolio income potential and lower portfolio volatility

**Impact of Enhanced Strategy**

- **$1.00 Unitholder Investment** + **$0.25 Borrowed Cash** = **$1.25 Total Investment**

  - Enhanced Income Generation
  - Growth Prospects

  - Combined investment provides enhanced exposure
  - Enhanced ETF generates a higher level of income than the underlying ETF
  - Risk-return profile matches market growth opportunity

**NAVs and Distributions Since Inception**

**Total Value of Portfolio + Cumulative Cash Distributions Assuming Starting Value of $100,000**

- **$120,000**
- **$102,713**
- **$90,470**

**Cumulative Distributions on $100,000 Investment**

- **$12,243**
- **$10,216**

**Disclaimer:** The chart above is based on a hypothetical and historical initial $100,000 CAD investments (monthly leverage ratio maintained at approximately 25% subject to rebalancing thresholds of 23% and 27%) into the underlying ETF and shows the market value using the daily market close on the TSX and identifies the monthly cash distributions paid by such portfolio on a cumulative basis. The starting point of the data is the day the ETF was launched or commenced trading on the TSX. The cash distributions are not compounded or treated as reinvested, and the chart does not account for sales, redemption, distribution or optional charges or income taxes payable by any unitholder. The chart is not a performance chart and is not indicative of future market values of the ETF or returns on investment in ETF, which will vary.
Underlying ETF Key Details

ETF Metrics

Harvest Equal Weight Global Utilities Income ETF

<table>
<thead>
<tr>
<th>TSX Ticker:</th>
<th>HUTL</th>
<th>Average Market Capitalization:</th>
<th>CA$51B</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Equity Securities:</td>
<td>31</td>
<td>Average Portfolio Dividend Yield:</td>
<td>5.99%</td>
</tr>
<tr>
<td>Current Yield:</td>
<td>8.70%</td>
<td>Average Price to Earnings:</td>
<td>18.9 X</td>
</tr>
<tr>
<td>Recent Cash Distribution per unit:</td>
<td>$0.1166</td>
<td>5 Year Average Return on Equity:</td>
<td>14.50%</td>
</tr>
</tbody>
</table>

Sub-Sector Allocation of Underlying ETF

- Electric Utilities - 32.1%
- Diversified Telecommunication Services - 28.5%
- Oil, Gas & Consumable Fuels - 20.1%
- Multi-Utilities - 9.9%
- Independent Power and Renewable Electricity Producers - 3.6%
- Gas Utilities - 2.9%
- Cash and other assets and liabilities - 1.6%
- Cash Equivalents - 0.6%
- Foreign Currency Forwards - 0.2%

Geographic Allocation of Underlying ETF

- United States - 39.9%
- Canada - 24.0%
- United Kingdom - 9.3%
- Spain - 8.9%
- Germany - 3.3%
- Norway - 3.3%
- Finland - 3.1%
- France - 3.1%
- Netherlands - 3.0%
- Cash and other assets and liabilities - 1.8%
- Foreign Currency Forwards - 0.2%

Underlying ETF Portfolio of Global Utility Companies with Scale

Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HUTE</td>
<td>-1.14</td>
<td>7.54</td>
<td>-0.83</td>
<td>-1.14</td>
<td>-3.30</td>
<td>5.46</td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A Units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Harvest Canadian Equity Enhanced Income Leaders ETF

Enhanced Income from Canadian Leaders

**Key Details**

- **TSX Ticker:** HLFE
- **Management Style:** Rules-Based with Covered Calls
- **Eligible:** RRSP | RRIF | RESP | TFSA
- **Risk Rating:** Medium
- **Management Fee:** 0.00%
  *(ETF is subject to fees of the underlying ETF in the portfolio)*

- **Holdings:** 1 ETF
- **Cash Distribution Per Unit:** $0.0804
- **Current Yield:** 9.92%
- **Cash Distribution Frequency:** Monthly
- **Distribution Method:** Cash or DRIP

**Investment Goal**

Harvest Canadian Equity Enhanced Income Leaders ETF’s investment objectives are to provide unitholders with high monthly cash distributions and the opportunity for capital appreciation by investing, on a levered basis, in the Harvest Canadian Equity Income Leaders ETF (HLIF:TSX), an exchange traded fund managed by Harvest Portfolios Group Inc.

**Benefits of investing in HLFE**

- Modest leverage at around 25% to enhance monthly cashflow and growth prospects
- Provides enhanced exposure, by investing in Harvest Canadian Equity Income Leaders ETF (HLIF), to:
  - An equal-weight portfolio of 30 large-cap diversified Canadian Equities
  - Category leaders with dominant market share and dividend characteristics
  - Covered call strategy to enhance portfolio income potential and lower portfolio volatility

**Impact of Enhanced Strategy**

- **$1.00 + $0.25 = $1.25**
  - Unitholder Investment
  - Borrowed Cash
  - Total Investment

  *Combined investment provides enhanced exposure*

  - **Enhanced Income Generation**
    - Enhanced ETF generates a higher level of income than the underlying ETF
  - **Growth Prospects**
    - Risk-return profile matches market growth opportunity

**NAVs and Distributions Since Inception**

- **Total Value of Portfolio + Cumulative Cash Distributions Assuming Starting Value of $100,000**
  - Jan 23: $120,000
  - Mar 23: $120,000
  - May 23: $120,000
  - Jul 23: $120,000
  - Sep 23: $120,000
  - Nov 23: $120,000
  - Jan 24: $120,000

- **Cumulative Distributions on $100,000 Investment**
  - HLIF: $9,687
  - HLFE: $11,715

Disclaimer: The chart above is based on a hypothetical and historical initial $100,000 CAD investments (monthly leverage ratio maintained at approximately 25% subject to rebalancing thresholds of 23% and 27%) into the underlying ETF and shows the market value using the daily market close on the TSX and identifies the monthly cash distributions paid by such portfolio on a cumulative basis. The starting point of the data is the day the ETF was launched or commenced trading on the TSX. The cash distributions are not compounded or treated as reinvested, and the chart does not account for sales, redemption, distribution or optional charges or income taxes payable by any unitholder. The chart is not a performance chart and is not indicative of future market values of the ETF or returns on investment in ETF, which will vary.
Underlying ETF Key Details

<table>
<thead>
<tr>
<th>ETF Metrics</th>
<th>Harvest Canadian Equity Income Leaders ETF</th>
</tr>
</thead>
<tbody>
<tr>
<td>TSX Ticker:</td>
<td>HLIF</td>
</tr>
<tr>
<td>Number of Equity Securities:</td>
<td>30</td>
</tr>
<tr>
<td>Current Yield:</td>
<td>8.00%</td>
</tr>
<tr>
<td>Recent Cash Distribution per Unit:</td>
<td>$0.0583</td>
</tr>
<tr>
<td>Average Market Capitalization:</td>
<td>CA$45B</td>
</tr>
<tr>
<td>Average Portfolio Dividend Yield:</td>
<td>5.20%</td>
</tr>
<tr>
<td>Average Price to Earnings:</td>
<td>17.7 X</td>
</tr>
<tr>
<td>5 Year Average Return on Equity:</td>
<td>14.16%</td>
</tr>
</tbody>
</table>

Sub-Sector Allocation of Underlying ETF

- Financials - 39.7%
- Energy - 20.0%
- Utilities - 10.2%
- Communication Services - 10.2%
- Materials - 6.2%
- Real Estate - 3.4%
- Consumer Discretionary - 3.3%
- Cash and other assets and liabilities - 0.9%

Geographic Allocation of Underlying ETF

- Canada - 99.1%
- Cash and other assets and liabilities - 0.9%

Underlying ETF Portfolio of 30 Dominant Canadian Equity Income Leaders

Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HLFE</td>
<td>0.86</td>
<td>13.45</td>
<td>0.04</td>
<td>0.86</td>
<td>-1.09</td>
<td>7.63</td>
</tr>
</tbody>
</table>

Disclaimer: For Information Purposes Only. Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.

2 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. Dividend yield (gross) based on Bloomberg indicated 12 month yield of portfolios positions and does not represent the distribution yield paid to investors. P/E calculated based on Bloomberg consensus 12 month forward earnings estimates. The above information is for illustrative purposes only, is estimated and unaudited. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.
Harvest Diversified Monthly Income ETF

Key Details

TSX Ticker: HDIF
Management Style*: Active with Covered Calls
Eligible: RRSP | RRIF | RESP | TFSA
Risk Rating: Medium
Management Fee: 0.00%

Holdings**: 8 ETFs
Cash Distribution Per Unit: $0.0708
Current Yield: 10.58%
Cash Distribution Frequency: Monthly
Distribution Method: Cash or DRIP

* Underlying ETFs
** HDIF added a small exposure to HPYT in the latter part of October. HPYT can write calls up to 100%.

Investment Goal

Harvest Diversified Monthly Income ETF offers a portfolio of Harvest ETFs positioned to deliver steady monthly income. The multi-sector portfolio is comprised of large global companies diversified across key sectors: Healthcare, Technology, and Utilities among others. The ETF is designed to provide a consistent monthly income stream with an opportunity for growth. The portfolio is reconstituted and rebalanced at a minimum quarterly. To generate an enhanced monthly distribution yield, an active covered call strategy is applied on up to 33% of each equity securities held in underlying portfolios.

Benefits of investing in HDIF

- One stop diversified core monthly income solution
- Modest leverage at approximately 1.25x to enhance income
- Consistent high income yields
- Zero management fee (subject to fees of the underlying ETFs held in the HDIF portfolio.)
- Provides enhanced exposure to the benefits of the underlying ETFs:
  - Access to leading large-cap companies diversified across sectors and geographies
  - Exposure to powerful long-term growth trends
  - Covered call strategy to enhance income potential and lower volatility

NAVs and Distributions Since Inception

Total Value of Portfolio + Cumulative Cash Distributions
Assuming Starting Value of $100,000

Cumulative Distributions on $100,000 Investment

Disclaimer: The chart above is based on a hypothetical and historical initial $100,000 CAD investments (monthly leverage ratio maintained at approximately 25% subject to rebalancing thresholds of 23% and 27%) into the underlying ETFs and shows the market value using the daily market close on the TSX and identifies the monthly cash distributions paid by such portfolio on a cumulative basis. The starting point of the data is the day the ETF was launched or commenced trading on the TSX. The cash distributions are not compounded or treated as reinvested, and the chart does not account for sales, redemption, distribution or optional charges or income taxes payable by any unitholder. The chart is not a performance chart and is not indicative of future market values of the ETF or returns on investment in ETF, which will vary.
Sub-Sector Allocation

- Financials - 27.4%
- Health Care - 18.7%
- Information Technology - 18.4%
- Consumer Discretionary - 13.8%
- Utilities - 11.2%
- Communication Services - 10.1%
- Energy - 8.1%
- Industrials - 4.2%
- Treasury Bonds - 3.2%
- Consumer Staples - 2.8%
- Real Estate - 2.8%
- Materials - 1.2%
- Cash Equivalents - 0.8%
- Foreign Currency Forwards - 0.1%
- Cash and other assets and liabilities - (22.7%)

Portfolio Allocation to Harvest ETFs

<table>
<thead>
<tr>
<th>ETF</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>HHL</td>
<td>Healthcare</td>
</tr>
<tr>
<td>HBF</td>
<td>Global Brands</td>
</tr>
<tr>
<td>HTA</td>
<td>Technology</td>
</tr>
<tr>
<td>HUTL</td>
<td>Utilities</td>
</tr>
<tr>
<td>HLIF</td>
<td>Canadian Leaders</td>
</tr>
<tr>
<td>HUBL</td>
<td>US Banks</td>
</tr>
<tr>
<td>TRVI</td>
<td>Travel</td>
</tr>
<tr>
<td>HPYT</td>
<td>Fixed Income</td>
</tr>
</tbody>
</table>

Each ETF built “The Harvest way”: Portfolios of large-cap, high-quality equities that meet strict financial criteria combined with a covered call option to maximize yield.

Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HDIF</td>
<td>1.46</td>
<td>18.83</td>
<td>3.48</td>
<td>1.46</td>
<td>7.03</td>
<td>-0.88</td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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 funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional. Distributions are paid to you in cash unless you request, pursuant to your participation in a distribution reinvestment plan, that they be reinvested into Class A units of the Fund. If the Fund earns less than the amounts distributed, the difference is a return of capital.

1 The current yield represents an annualized amount that is comprised of 12 unchanged monthly distributions (using the most recent month’s distribution figure multiplied by 12) as a percentage of the closing market price of the Fund. The current yield does not represent historical returns of the ETF but represents the distribution an investor would receive if the most recent distribution stayed the same going forward.
High Quality Gold Companies as a wealth Protection Strategy

Key Details

<table>
<thead>
<tr>
<th>TSX Ticker:</th>
<th>HGGG</th>
</tr>
</thead>
<tbody>
<tr>
<td>Management Style:</td>
<td>Index</td>
</tr>
<tr>
<td>Currency:</td>
<td>CAD-Unhedged</td>
</tr>
<tr>
<td>Management Fee:</td>
<td>0.40%</td>
</tr>
<tr>
<td>Eligible:</td>
<td>RRSP</td>
</tr>
<tr>
<td>Risk Rating:</td>
<td>High</td>
</tr>
<tr>
<td>Average Market Capitalization¹:</td>
<td>CA$12B</td>
</tr>
<tr>
<td>Number of Equity Securities:</td>
<td>20</td>
</tr>
<tr>
<td>Security Weight:</td>
<td>Equally</td>
</tr>
<tr>
<td>Distribution Frequency:</td>
<td>Annually, if any</td>
</tr>
</tbody>
</table>

Investment Goal

Harvest Global Gold Giants Index ETF is an equally weighted portfolio of the world’s leading and largest gold companies. The ETF tracks the Solactive Global Gold Giants Index TR.

Benefits of investing in HGGG

- The top 20 dominant, large capitalization global gold companies
- Competitive management fee, passively managed index
- Equally weighted to reduce security specific risk
- Proven survivors & consolidators through the cycle
- Leverage to gold in both rising and flat commodity environment
- Mid-late cycle opportunity for inflation & downside protection

Historical Index Performance Amid Consolidating Gold Price

Source: Bloomberg, January 31, 2024
Index Methodologies

The Solactive Global Gold Giants Index TR intends to track the price movements of the 20 largest gold mining companies by company market capitalization that are listed on a regulated stock exchange in North America, Australia or in certain European countries.

The Index is reconstituted and rebalanced quarterly. Following each reconstitution, the Index will be rebalanced to equal weight. The Index is an Index of Solactive AG and is calculated and distributed by Solactive AG.

Geographic Allocation

Global Portfolio of Large-Cap Gold Companies

Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>4Y</th>
<th>5Y</th>
<th>SI</th>
</tr>
</thead>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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 funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 Source: Bloomberg. Average statistics calculated based on portfolio weighted average.

Solactive Indices

The financial instrument is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade name or the Index Prices at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the Issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade name for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument.
Key Details

TSX Ticker: HBLK
Currency: CAD-Unhedged
Management Style: Index
Eligible: RRSP | RRIF | RESP | TFSA
Management Fee: 0.65%
Risk Rating: High
Distribution Frequency: Annually, if any

Portfolio Metrics\(^1\)

<table>
<thead>
<tr>
<th>Portfolio Holdings</th>
<th>35</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dedicated Blockchain Holdings</td>
<td>24</td>
</tr>
<tr>
<td>Dedicated Weight (Market Cap Weighted)</td>
<td>68.7%</td>
</tr>
<tr>
<td>Average Market Cap</td>
<td>CA$12.42B</td>
</tr>
<tr>
<td>Large Cap Holdings</td>
<td>0</td>
</tr>
<tr>
<td>Large Cap Weight (Equally Weighted)</td>
<td>30.9%</td>
</tr>
<tr>
<td>Average Market Cap</td>
<td>CA$672B</td>
</tr>
<tr>
<td>Cash and Other Assets</td>
<td>0.5%</td>
</tr>
</tbody>
</table>

Source: Harvest Internal, as at January 31, 2024

Based on weighted average market cap of the emerging holdings in the Blockchain Technologies ETF (HBLK).

Investment Goal

Blockchain Technologies ETF invests in equity securities that are exposed, directly or indirectly, to the development and implementation of blockchain technologies. The portfolio is comprised of a cross section of large-cap established companies and stand alone, emerging blockchain companies. The ETF seeks to track the performance of the Harvest Blockchain Technologies Index and is designed for capital appreciation opportunity.

Benefits of investing in HBLK

• Unique Index Portfolio – a systematic rule-based index
• Leading Technology Mega-trend
• Capital Appreciation Opportunity
• Unhedged Currency
• Competitive Management Fee

Blockchain application across industries

Harvest Blockchain Technologies Index

The primary stock index, the Harvest Blockchain Technologies Index, tracks the leading public companies with business activities focused on the blockchain industry in North America. The Index is broken down into two separate segments: Large Cap Blockchain and Dedicated Blockchain. The Index is designed to transition from a combination of both Large Cap Technology Blockchain and Dedicated Blockchain issuers into being focused exclusively on the Dedicated Blockchain segment, as this sector evolves and gains critical mass over 5 growth stages.

Number of Dedicated Blockchain Segment companies in HBLK

<table>
<thead>
<tr>
<th>Year</th>
<th>Jan 2021</th>
<th>Feb 2021</th>
<th>Mar 2021</th>
<th>Apr 2021</th>
<th>May 2021</th>
<th>Jun 2021</th>
</tr>
</thead>
<tbody>
<tr>
<td>Jan 2021</td>
<td>15</td>
<td>25</td>
<td>37</td>
<td>36</td>
<td>44</td>
<td>45</td>
</tr>
<tr>
<td>Feb 2021</td>
<td>35</td>
<td>41</td>
<td>45</td>
<td>38</td>
<td>30</td>
<td>30</td>
</tr>
<tr>
<td>Mar 2021</td>
<td>25</td>
<td>25</td>
<td>24</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Source: Harvest Internal, as at January 31, 2024

Weighted Average Market Cap - Dedicated Blockchain Segment

Source: Bloomberg, January 31, 2024

Based on weighted average market cap of the emerging holdings in the Blockchain Technologies ETF (HBLK).
Blockchain Industry Allocation

Blockchain Technologies ETF Holdings

68.7% of dedicated holdings

<table>
<thead>
<tr>
<th>Crypto Trading &amp; Wallets</th>
<th>Software &amp; Tech Services</th>
<th>Crypto Miners</th>
</tr>
</thead>
<tbody>
<tr>
<td>Voyager</td>
<td>101</td>
<td>101</td>
</tr>
<tr>
<td>epami</td>
<td>NetApp</td>
<td>Bit Digital</td>
</tr>
<tr>
<td>coinbase</td>
<td>Visa</td>
<td>Greenidge</td>
</tr>
<tr>
<td>Bank of America</td>
<td>JPMorgan</td>
<td>Stronghold</td>
</tr>
<tr>
<td>Coinbase</td>
<td>Ryazhenkov</td>
<td>Bitfarms</td>
</tr>
<tr>
<td>Digital Assets &amp; Services</td>
<td>Payment Processors</td>
<td>Other Blockchain</td>
</tr>
<tr>
<td>Bakkt</td>
<td>Netcents</td>
<td>Overstock</td>
</tr>
<tr>
<td>Galaxy</td>
<td>Nuvei</td>
<td></td>
</tr>
<tr>
<td>PaySafe</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

30.9% of established holdings

Microsoft, Oracle, IBM, Infosys, Intel, Visa, SAP, Accenture, Mastercard

Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>4Y</th>
<th>5Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HBLK</td>
<td>-13.89</td>
<td>36.00</td>
<td>3.19</td>
<td>-13.89</td>
<td>30.87</td>
<td>-15.96</td>
<td>-8.42</td>
<td>18.69</td>
<td>17.53</td>
<td>4.71</td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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 funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

1 Source: Bloomberg. Average statistics calculated based on portfolio weighted average. The above information is for illustrative purposes only, is estimated and unaudited.
Harvest Travel & Leisure Index ETF

Access the long-term growth prospects of travel & leisure

**Key Details**

- **TSX Ticker:** TRVL | TRVL.U
- **Currency (TRVL):** CAD-Unhedged
- **Currency (TRVL.U):** US Dollar
- **Management Style:** Index
- **Eligible:** RRSP | RRIF | RESP | TFSA
- **Management Fee:** 0.40%
- **Risk Rating:** High
- **Average Market Capitalization:** CA$60B
- **Number of Equity Securities:** 30
- **Distribution Frequency:** Annually, if any

**Investment Goal**

The Harvest Travel & Leisure Index ETF provides investors access to a diversified portfolio of large capitalization companies that own or operate travel related businesses. Harvest believes that prior to the pandemic, global travel growth had structural long-term drivers and, in the shorter term, these companies stand to benefit from a resumption in travel following global shutdowns.

The Harvest Travel & Leisure Index ETF has been designed to replicate, to the extent possible, the performance of the Solactive Travel & Leisure Index GTR (the “Index”), net of expenses. The ETF intends to invest in and hold the constituent securities of the Index in the same proportion as they are reflected in the Index.

**Benefits of investing in TRVL**

- The top 30 dominant, large capitalization Travel & Leisure companies listed in North America
- Diversified across broad travel related sectors
- Sub-sectors have been disproportionately impacted by the shutdowns versus many other sectors
- Long term structural growth drivers were in place prior to pandemic and expected to resume
- Portfolio well positioned to benefit from resumption and pent-up demand for travel
- Index structure

**Areas Hardest Hit by the Pandemic may Benefit Most from Rebounding Demand**

- Airlines
- Hotels & Resorts
- Cruise Lines
- Booking
- Casinos & Gaming
Sub-Sector Allocation

- Hotels, Resorts & Cruise Lines - 58.8%
- Passenger Airlines - 15.1%
- Casinos & Gaming - 10.8%
- Other Specialized REITs - 5.9%
- Hotel & Resort REITs - 4.5%
- Single-Family Residential REIT - 2.9%
- Leisure Facilities - 1.6%
- Cash and other assets and liabilities - 0.4%

Diverse, Multi-Sectoral Portfolio of Travel Companies

<table>
<thead>
<tr>
<th>Airlines</th>
<th>Hotels &amp; Resorts</th>
<th>Casinos &amp; Gaming</th>
<th>Cruise Lines</th>
<th>Booking</th>
</tr>
</thead>
<tbody>
<tr>
<td>Air Canada</td>
<td>Hilton</td>
<td>Wyndham</td>
<td>Carnival</td>
<td>Hyatt</td>
</tr>
<tr>
<td>Delta</td>
<td>Host</td>
<td>Sun</td>
<td>Booking Inc</td>
<td>VICI</td>
</tr>
<tr>
<td>Copa Airlines</td>
<td>Host</td>
<td>Sun</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Southwest</td>
<td>Marriott</td>
<td>Wyndham</td>
<td></td>
<td></td>
</tr>
<tr>
<td>America Airlines</td>
<td>Marriott</td>
<td>Host</td>
<td></td>
<td></td>
</tr>
<tr>
<td>United</td>
<td>Hyatt</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Alaska Air Group</td>
<td>Vici</td>
<td>Host</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>TRVL</td>
<td>1.33</td>
<td>20.06</td>
<td>2.26</td>
<td>1.33</td>
<td>15.11</td>
<td>6.19</td>
<td>8.33</td>
<td>5.44</td>
</tr>
<tr>
<td>TRVL.U</td>
<td>-0.13</td>
<td>23.84</td>
<td>0.30</td>
<td>-0.13</td>
<td>13.92</td>
<td>3.25</td>
<td>6.53</td>
<td>3.70</td>
</tr>
</tbody>
</table>

Index Methodologies

The Solactive Travel & Leisure Index TR intends to track the price movements of the 30 largest travel related companies by company market capitalization that are listed on a regulated stock exchange in North America.

The Index is reconstituted semi-annually. Following each reconstitution, the Index will be market capitalization weighted subject to a maximum 10% weight at the time of rebalancing. This is an Index of Solactive AG and is calculated and distributed by Solactive AG.

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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 funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.

Solactive Indices

The financial instrument is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index or/and Index trade name or the Index Price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the Issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade name for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument.
Investing in the Clean Energy Industry

Key Details

<table>
<thead>
<tr>
<th>TSX Ticker:</th>
<th>HCLN</th>
</tr>
</thead>
<tbody>
<tr>
<td>Currency:</td>
<td>CAD-Unhedged</td>
</tr>
<tr>
<td>Management Style:</td>
<td>Rules-Based</td>
</tr>
<tr>
<td>Eligible:</td>
<td>RRSP</td>
</tr>
<tr>
<td>Management Fee:</td>
<td>0.40%</td>
</tr>
<tr>
<td>Risk Rating:</td>
<td>High</td>
</tr>
<tr>
<td>Average Market Capitalization:</td>
<td>CA$9B</td>
</tr>
<tr>
<td>Number of Equity Securities:</td>
<td>40</td>
</tr>
<tr>
<td>Security Weight:</td>
<td>Equally</td>
</tr>
<tr>
<td>Distribution Frequency:</td>
<td>Annually, if any</td>
</tr>
</tbody>
</table>

Investment Goal

The Harvest Clean Energy ETF invests in a portfolio of the 40 largest Clean Energy Issuers selected from the Clean Energy investable universe ("Universe") to provide Unitholders with the opportunity for capital appreciation. The Universe includes Equity Securities that are listed on select North American, European and developed Asian stock exchanges that are categorized as renewable energy or renewable energy generation. The portfolio is equally weighted and follows a systematic process in selecting the top 40 largest Clean Energy Issuers measured by market capitalization and is reconstituted and rebalanced semi-annually.

Harvest believes that the changing landscape for renewable energy production and investment represents a long term structural change and is an environment that the Clean Energy sub-sectors are well positioned to benefit from over the long term.

Benefits of investing in HCLN

- Passively managed non-index rules-based portfolio of 40 equally weighted clean energy companies
- Portfolio of clean energy producers and renewable energy related companies
- The universe of companies engaged in renewable energy is global and expanding
- Rebalanced & reconstituted semi-annually

Two Categories with the Diverse Set of Clean Energy Industries

**Renewable Power Generation**

Companies that produce substation power from renewable energy

**Renewable Equipment & Services**

Companies engaged in solar equipment & services, biofuels, wind equipment & services, energy storage, hydrogen & fuel cell equipment, and diversified renewable equipment
Performance (%) (As at January 31, 2024)

<table>
<thead>
<tr>
<th>Ticker</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>1Y</th>
<th>2Y</th>
<th>3Y</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>HCLN</td>
<td>-12.52</td>
<td>-0.32</td>
<td>-25.57</td>
<td>-12.52</td>
<td>-34.09</td>
<td>-17.83</td>
<td>-24.09</td>
<td>-24.16</td>
</tr>
</tbody>
</table>

Disclaimer: Commissions, management fees and expenses all may be associated with investing in HARVEST Exchange Traded Funds (managed by Harvest Portfolios Group Inc.). Please read the relevant prospectus before investing. The indicated rates of return are the historical annual compounded total returns (except for figures of one year or less, which are simple total returns) including changes in unit value and reinvestment of all 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 funds are not guaranteed, their values change frequently and past performance may not be repeated. Tax, investment and all other decisions should be made with guidance from a qualified professional.
Harvest ETFs Call Option Writing Strategy

**Equity Income ETFs**

Harvest Equity Income ETFs generate tax advantaged income for unitholders largely through an active covered call option writing strategy. That strategy draws upon our team’s decades of experience in option writing and equity investing. We are one of the largest investment fund companies engaged in call option strategies in Canada. We are a privately owned company, and we take pride in our investment management experience and rigorous analyses to effectively implement and execute our call option writing strategy.

Covered call options generate two key benefits for investors. They generate income on equity portfolios in the form of premiums, which are treated as capital gains and are therefore more tax efficient than other forms of income.

A call option strategy also reduces an ETF’s volatility because the premium protects against the downside up to the amount of the premium. For example, when the ETF buys a stock at $50 per share and sells a call option that pays a premium of $2 per share, if the stock price declines, the ETF is $2 per share better off than the ETF that did not write calls.

Flexibility is key to a successful call option strategy.

**Active and Flexible**

There are four components to the Harvest Equity Income ETFs call writing strategy which are important in helping the ETF achieve its income objective while leaving as much “upside” potential as possible for capital appreciation. It is Harvest ETF’s objective to ensure the ETF has a long bias at all times, as it is our philosophy that wealth is created over the long term by owning prominent businesses and generating enhanced income through the writing of covered call options.

**01 Flexible Write Mandate:**
Harvest ETFs may choose to write on all the holdings in an ETF, a select few, or none if market conditions warrant, which is rarely the case. Not all equities move in unison and at times specific news related to a corporate announcement or expected announcement can move an equity’s price. This flexibility allows us to react to changing conditions in real time.

**02 Flexible Write Level:**
Harvest ETFs can write up to 33% on any individual equity in the ETF. Harvest ETFs can choose to write less on an individual position, this flexibility gives the portfolio manager the ability to judge the current volatility of the individual equities in the portfolio. This also means that there will always be a minimum of 67% of the ETF’s portfolio exposed to the upside.

**03 Flexible Multiple Strike Levels:**
Harvest ETFs can write several options on an individual equity at different strike prices through the month. This is usually implemented when an equity is experiencing strong short term upward price movement providing higher premium income and an opportunity for the ETF to capitalize on a short term pull back on the price of the equity.

**04 Flexible Timing:**
Harvest ETFs is not required to enter into new option positions immediately following the latest expiry. Instead, the strategy allows positions to be entered into, in whole or in part, at any time during the expiry period. In conjunction with the use of multiple strike levels this allows for a tactical approach to maximizing capital appreciation while receiving option premiums.
The objective of the Harvest Equity Income ETFs covered call strategy is to provide the necessary income required to meet the monthly distribution obligations for the ETF. The portfolio manager (PM), using proprietary models, will assess the cash flow needs based on the required monthly distribution less current dividend yields. At this point the PM will assess the various positions, events that are in play, the volatility on the individual positions and corresponding premiums in order to write the required amount of options to generate the premium income.

The positions will be monitored, in some cases bought back when short term profits can be attained, left to expire and in cases where the market is very strong, possibly get called away on a position. The offset to getting called away is that the underlying position has moved up considerably and the premium remains in the ETF. If the position rolls back, the options will expire worthless allowing the ETF to maintain both the stock position and premium received.

Harvest ETF’s active covered call strategy generates attractive income by enhancing the natural dividend yield of the portfolio and may reduce some of the volatility associated with equity investing. The maximum 33% write level ensures that the majority of the portfolio remains exposed to the market and tethered to the growth of great businesses.

Harvest ETFs now offers three separate fixed income ETFs that cover the entire maturity spectrum from exposure to treasury bonds and bills issued and backed by the full faith and credit of the US and Canada governments, respectively. Our intermediate and long duration ETFs invest in US treasury ETFs and write covered calls on up to 100% of their holdings to generate high income. On the short end, our money market ETF is a low-risk vehicle that invests directly in Canadian treasury bills and pays the accrued interest monthly.
## ETF Series Classification Table

<table>
<thead>
<tr>
<th>Harvest ETFs</th>
<th>Ticker</th>
<th>Currency</th>
<th>CUSIP</th>
<th>Inception Date</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Equity Income ETFs</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Harvest Healthcare Leaders Income ETF</td>
<td>HHL</td>
<td>CAD Hedged</td>
<td>41755F107</td>
<td>2014/11/19</td>
</tr>
<tr>
<td></td>
<td>HHL.B</td>
<td>CAD Unhedged</td>
<td>41755F305</td>
<td>2020/02/27</td>
</tr>
<tr>
<td></td>
<td>HHL.U</td>
<td>US Dollar</td>
<td>41755F206</td>
<td>2017/01/17</td>
</tr>
<tr>
<td>Harvest Brand Leaders Plus Income ETF</td>
<td>HBF</td>
<td>CAD Hedged</td>
<td>41753L106</td>
<td>2014/06/26</td>
</tr>
<tr>
<td></td>
<td>HBF.B</td>
<td>CAD Unhedged</td>
<td>41753L122</td>
<td>2020/02/27</td>
</tr>
<tr>
<td></td>
<td>HBF.U</td>
<td>US Dollar</td>
<td>41753L114</td>
<td>2014/06/26</td>
</tr>
<tr>
<td>Harvest Tech Achievers Growth &amp; Income ETF</td>
<td>HTA</td>
<td>CAD Hedged</td>
<td>41755D102</td>
<td>2015/04/27</td>
</tr>
<tr>
<td></td>
<td>HTA.B</td>
<td>CAD Unhedged</td>
<td>41755D300</td>
<td>2020/02/27</td>
</tr>
<tr>
<td></td>
<td>HTA.U</td>
<td>US Dollar</td>
<td>41755D201</td>
<td>2017/06/14</td>
</tr>
<tr>
<td>Harvest Equal Weight Global Utilities Income ETF</td>
<td>HUTL</td>
<td>CAD Hedged</td>
<td>41754C105</td>
<td>2019/01/07</td>
</tr>
<tr>
<td>Harvest Global REIT Leaders Income ETF</td>
<td>HGR</td>
<td>CAD Hedged</td>
<td>41754X109</td>
<td>2017/06/14</td>
</tr>
<tr>
<td>Harvest Energy Leaders Plus Income ETF</td>
<td>HPF</td>
<td>CAD Hedged</td>
<td>41753Y108</td>
<td>2014/09/24</td>
</tr>
<tr>
<td></td>
<td>HPF.U</td>
<td>US Dollar</td>
<td>41753Y116</td>
<td>2014/09/24</td>
</tr>
<tr>
<td>Harvest US Bank Leaders Income ETF</td>
<td>HUBL</td>
<td>CAD Hedged</td>
<td>41755H103</td>
<td>2018/01/26</td>
</tr>
<tr>
<td></td>
<td>HUBL.U</td>
<td>US Dollar</td>
<td>41755H202</td>
<td>2018/01/26</td>
</tr>
<tr>
<td>Harvest Canadian Equity Income Leaders ETF</td>
<td>HLIF</td>
<td>CAD Unhedged</td>
<td>41756V101</td>
<td>2022/06/13</td>
</tr>
<tr>
<td>Harvest Travel &amp; Leisure Income ETF</td>
<td>TRVI</td>
<td>CAD hedged</td>
<td>417907102</td>
<td>2023/04/12</td>
</tr>
<tr>
<td>Harvest Diversified Equity Income ETF</td>
<td>HRIF</td>
<td>CAD Hedged (underlying ETFs)</td>
<td>41756E109</td>
<td>2023/04/12</td>
</tr>
<tr>
<td><strong>Fixed Income ETFs</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Harvest Premium Yield Treasury ETF</td>
<td>HPYT</td>
<td>CAD Hedged</td>
<td>417922101</td>
<td>2023/09/28</td>
</tr>
<tr>
<td></td>
<td>HPYT.U</td>
<td>US Dollar</td>
<td>417922200</td>
<td>2024/01/16</td>
</tr>
<tr>
<td>Harvest Premium Yield 7-10 Year Treasury ETF</td>
<td>HPYM</td>
<td>CAD Hedged</td>
<td>41754J100</td>
<td>2024/01/16</td>
</tr>
<tr>
<td></td>
<td>HPYM.U</td>
<td>US Dollar</td>
<td>41754J209</td>
<td>2024/01/16</td>
</tr>
<tr>
<td>Harvest Canadian T-Bill ETF</td>
<td>TBL</td>
<td>CAD</td>
<td>41753K108</td>
<td>2024/01/16</td>
</tr>
<tr>
<td><strong>Enhanced Equity Income ETFs</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Harvest Healthcare Leaders Enhanced Income ETF</td>
<td>HHLE</td>
<td>CAD Hedged (underlying class A ETF)</td>
<td>41755U104</td>
<td>2022/10/25</td>
</tr>
<tr>
<td>Harvest Brand Leaders Enhanced Income ETF</td>
<td>HBFE</td>
<td>CAD Hedged (underlying class A ETF)</td>
<td>41753M104</td>
<td>2022/10/25</td>
</tr>
<tr>
<td>Harvest Tech Achievers Enhanced Income ETF</td>
<td>HTAE</td>
<td>CAD Hedged (underlying class A ETF)</td>
<td>41754B107</td>
<td>2022/10/25</td>
</tr>
<tr>
<td>Harvest Equal Weight Global Utilities Enhanced Income ETF</td>
<td>HUTE</td>
<td>CAD Hedged (underlying class A ETF)</td>
<td>41754D103</td>
<td>2022/10/25</td>
</tr>
<tr>
<td>Harvest Canadian Equity Enhanced Income Leaders ETF</td>
<td>HLFE</td>
<td>CAD Unhedged (underlying class A ETF)</td>
<td>41756C103</td>
<td>2022/10/25</td>
</tr>
<tr>
<td>Harvest Diversified Monthly Income ETF</td>
<td>HDIF</td>
<td>CAD Hedged (underlying ETFs)</td>
<td>41753N102</td>
<td>2022/02/04</td>
</tr>
<tr>
<td><strong>Equity Growth Focused ETFs</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Harvest Global Gold Giants Index ETF</td>
<td>HGGG</td>
<td>CAD Unhedged</td>
<td>41755C104</td>
<td>2019/01/07</td>
</tr>
<tr>
<td>Blockchain Technologies ETF</td>
<td>HBLK</td>
<td>CAD Unhedged</td>
<td>09369T102</td>
<td>2018/01/31</td>
</tr>
<tr>
<td>Harvest Travel &amp; Leisure Index ETF</td>
<td>TRVL</td>
<td>CAD Unhedged</td>
<td>41756M101</td>
<td>2021/01/14</td>
</tr>
<tr>
<td></td>
<td>TRVL.U</td>
<td>US Dollar</td>
<td>41756M200</td>
<td>2021/01/14</td>
</tr>
<tr>
<td>Harvest Clean Energy ETF</td>
<td>HCLN</td>
<td>CAD Unhedged</td>
<td>41754G106</td>
<td>2021/01/14</td>
</tr>
</tbody>
</table>
Canada

David Wysocki
Senior Vice President, National Sales
416.873.0055
dwysocki@harvestetfs.com

Ontario & Eastern Canada

Jack Ng
Vice President Sales, Ontario
416.712.0507
jng@harvestetfs.com

British Columbia

Josh Mays-Quinn, CFA
Vice President Sales, British Columbia
604.785.7673
jmaysquinn@harvestetfs.com

Alberta

Cliff Cassidy
Vice President Sales, Alberta
403.710.1415
ccassidy@harvestetfs.com

Prairies & Atlantic Canada

Brad McMillan
Regional Sales Manager
416.649.4541 ext 5120
bmcmillan@harvestetfs.com

Quebec

Michael Chung
Regional Sales Manager
514.971.1668
mchung@harvestetfs.com

Toronto

Justin Bowman
Regional Sales Manager
416.569.9516
jbowman@harvestetfs.com

1.866.998.8298
HarvestETFs.com

Head Office
610 Chartwell Rd, Suite 204 Oakville
Ontario L6J 4A5