REASONS TO CONSIDER

High Income Potential
RYLG seeks to generate income by writing covered calls on the Russell 2000 index.

Upside Potential
By writing calls on 50% of the portfolio, the strategy allows investors to capture half the upside potential of the Russell 2000 index.

Monthly Distributions
RYLG seeks to make distributions on a monthly basis.

PERFORMANCE (%) | HOLDINGS (%)

1M | YTD | 3M | 1Y | Since Inception
--- | --- | --- | --- | ---
NAV | -5.77 | -5.00 | -13.16 | -8.16 | -4.92
Market Price | -5.64 | -5.07 | -12.94 | -8.07 | -4.77
Index | -5.81 | -4.73 | -13.01 | -7.66 | -4.58

The performance data quoted represents past performance and does not guarantee future results. Investment return and principal value of an investment will fluctuate so that an investor’s shares, when sold or redeemed, may be worth more or less than their original cost. Current performance may be higher or lower than the performance quoted. High short-term performance, when observed, is unusual and investors should not expect such performance to be repeated. Returns for periods greater than one year are annualized.

Click here for standard performance as of the most recent quarter-end.

SECTOR BREAKDOWN (%)

- Industrials: 16.36%
- Financials: 15.64%
- Information Technology: 14.99%
- Health Care: 14.32%
- Consumer Discretionary: 10.71%
- Energy: 8.18%
- Real Estate: 6.23%
- Materials: 4.51%
- Consumer Staples: 3.65%
- Others*: 5.42%

* Utilities 3.07%, Communication Services 2.35%

All Sector, Industry and Geographic breakdowns, where provided, are based on equity positions held by the ETF and exclude cash, currencies, and other holdings.
DEFINITIONS

Cboe Russell 2000 Half BuyWrite Index  The Underlying Index measures the performance of a covered call strategy that holds a theoretical portfolio of the underlying stocks of the Russell 2000 Index (the “Reference Index”) and “writes” (or sells) a succession of one-month at-the-money (“ATM”) covered call options on the Reference Index. The written covered call options on the Reference Index correspond to approximately 50% of the value of the portfolio of stocks in the Reference Index. The Underlying Index specifically reflects the performance of the component securities of the Reference Index combined with written (sold) ATM call options corresponding to the value of 50% of the value of the portfolio of stocks in the Reference Index.

Russell 2000 Index  The Russell 2000 Index is a U.S. small-cap stock market index of the bottom 2,000 stocks in the Russell 3000 Index. The index is maintained by FTSE Russell, a subsidiary of the London Stock Exchange Group.