

Combined ESG Factors					
KPI	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
ESG rating	64.00	54.59%	63.97	53.94%	Weighted average ESG Rating of the benchmark

ESG Ratings - Top 10 **			
Company name	ESG Rating (highest scoring companies in the SI Index)	Wgt (%) in Green Bond Index	Wght (%) in FTSE Canada Universe Bond Index
Ontario	63.30	34.48	14.79
Quebec	69.30	9.49	7.89
Choice Properties REIT	68.95	1.15	0.25
Manulife Financial Corp.	72.56	2.06	0.17
RioCan REIT	60.05	4.21	0.13
Dream Ind REIT	50.16	2.10	0.05
Algonquin Power Co.	60.67	1.10	0.05

(** The table only includes issuers that have ESG rating coverage)

Environmental Performance					
Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
Environmental Rating	70.04	54.59%	67.27	53.94%	Weighted average environmental rating of the benchmark
Sector exposure	30.87%		12.63%		Degree of exposure of the portfolio to the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006 of the European Parliament and of the Council as a percentage of the total weight in the portfolio
Mining, fossil-fuel, and chemicals exposure	0.00%		1.22%		Exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex 1 to Regulation (EC) No 1893/2006.
Green Bonds	100.00%		1.55%		Percentage of green bonds in the benchmark portfolio
Environmental good and services	1.65%		0.19%		Exposure or the benchmark portfolio to activities included in the environmental goods and services sector, as defined in Article 2, point (5) of Regulation (EU) No 691/2011 of the European Parliament and of the Council.

Social

Social Performance					
Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
Social rating	55.84	54.59%	60.20	53.94%	Weighted average social rating of the benchmark

Governance

Governance Performance					
Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
Governance rating	65.93	54.59%	64.70	53.94%	Weighted average governance rating of the benchmark.

Combined ESG Factors					
KPI	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
ESG rating	61.56	29.53%	69.98	75.42%	Weighted average ESG Rating of the benchmark

ESG Ratings - Top 10 **			
Company name	ESG Rating (highest scoring companies in the SI Index)	Wgt (%) in Green Corporate Index	Wght (%) in FTSE Canada Corporate Bond Index
Choice Properties REIT	68.95	1.15	0.25
Manulife Financial Corp.	72.56	2.06	0.17
RioCan REIT	60.05	4.21	0.13
Dream Ind REIT	50.16	2.10	0.05
Algonquin Power Co.	60.67	1.10	0.05

(** The table only includes issuers that have ESG rating coverage)

Environmental Performance					
Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
Environmental Rating	68.75	29.53%	74.21	75.42%	Weighted average environmental rating of the benchmark
Sector exposure	29.44%		12.35%		Degree of exposure of the portfolio to the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006 of the European Parliament and of the Council as a percentage of the total weight in the portfolio
GHG Intensity	46.35	20.64%	162.91	50.62%	Greenhouse gas (GHG) intensity of the benchmark
GHG emissions reported	0.00%		0.00%		Percentage of emissions reported versus estimated
Mining, fossil-fuel, and chemicals exposure	0.00%		1.22%		Exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex 1 to Regulation (EC) No 1893/2006.
Green Bonds	100.00%		2.12%		Percentage of green bonds in the benchmark portfolio
Environmental good and services	1.65%		0.19%		Exposure or the benchmark portfolio to activities included in the environmental goods and services sector, as defined in Article 2, point (5) of Regulation (EU) No 691/2011 of the European Parliament and of the Council.

Social

Social Performance					
Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
Social rating	66.06	29.53%	72.54	75.42%	Weighted average social rating of the benchmark
Controversial Weapons	0.00%	100.00%	0.00%	100.00%	Weighted average percentage of benchmark constituents in the controversial weapons sector.
Tobacco %	0.00%	100.00%	0.00%	100.00%	Weighted average percentage of benchmark constituents in the tobacco sector.
Income Inequality	89.33	14.90%	96.66	47.60%	Average income inequality score, measuring the distribution of income and economic inequality among the participants in a particular economy
Gender pay gap	89.62	8.79%	83.59	20.80%	Weighted average gender pay gap.
Female to male board members	31.44	29.53%	35.62	75.42%	Weighted average ratio of female to male board members.
Accident rate	6.26	11.70%	3.87	30.94%	Weighted average ratio of accidents, injuries, fatalities.

Governance

Governance Performance					
Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
Governance rating	48.72	29.53%	63.83	75.42%	Weighted average governance rating of the benchmark.
Board Independence %	80.87	29.53%	85.67	75.42%	Weighted average percentage of board members who are independent.
Board Diversity	31.44	29.53%	35.62	75.42%	Weighted average percentage of female board members.

Combined ESG Factors					
KPI	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
ESG rating	64.59	68.70%	60.50	46.32%	Weighted average ESG Rating of the benchmark

ESG Ratings - Top 10 **			
Company name	ESG Rating (highest scoring companies in the SI Index)	Wgt (%) in Green Government Index	Wght (%) in FTSE Canada Government Bond Index
Ontario	63.30	34.48	14.79
Quebec	69.30	9.49	7.89

(** The table only includes issuers that have ESG rating coverage)

Environmental Performance					
Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
Environmental Rating	70.35	68.70%	63.26	46.32%	Weighted average environmental rating of the benchmark
Sector exposure	1.43%		0.28%		Degree of exposure of the portfolio to the sectors listed in Sections A to H and Section L of Annex I to Regulation (EC) No 1893/2006 of the European Parliament and of the Council as a percentage of the total weight in the portfolio
GHG Intensity	206.99	68.70%	325.04	77.90%	Greenhouse gas (GHG) intensity of the benchmark
GHG emissions reported	68.70%		77.90%		Percentage of emissions reported versus estimated
Mining, fossil-fuel, and chemicals exposure	0.00%		0.00%		Exposure of the benchmark portfolio to companies the activities of which fall under Divisions 05 to 09, 19 and 20 of Annex 1 to Regulation (EC) No 1893/2006.
Green Bonds	100.00%		1.34%		Percentage of green bonds in the benchmark portfolio
Environmental good and services	0.00%		0.00%		Exposure or the benchmark portfolio to activities included in the environmental goods and services sector, as defined in Article 2, point (5) of Regulation (EU) No 691/2011 of the European Parliament and of the Council.

Social

Social Performance					
Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
Social rating	53.37	68.70%	53.07	46.32%	Weighted average social rating of the benchmark
Human Rights	74.12	89.79%	74.12	97.14%	Average human rights performance of the issuers
Income Inequality	57.01	89.79%	57.01	97.14%	Average income inequality score, measuring the distribution of income and economic inequality among the participants in a particular economy
Freedom of Expression	26.80	89.79%	26.80	97.14%	Average freedom of expression score measuring the extent to which political and civil society organizations can operate freely

Governance

Governance Performance					
Attributes	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
Governance rating	70.09	68.70%	65.19	46.32%	Weighted average governance rating of the benchmark.
Corruption	41.44	89.79%	41.44	97.14%	Average corruption score measuring the perceived level of public sector corruption
Political Stability	37.74	89.79%	37.74	97.14%	Average political stability score, measuring the likelihood that the current regime will be overthrown by the use of force
Rule of Law	12.27	89.79%	12.27	97.14%	Average rule of law score, based on the absence of corruption, respect for funda mental rights, and the state of civil and criminal justice (including a quantitative indicator and the methodology used to calculate it).

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