

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 of 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 of 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 of 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 fundamental rights, and the state of civil and criminal justice (including a quantitative indicator and the methodology used to calculate it).

© 2022 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB, BR and/or their respective licensors.