

Combined ESG Factors					
KPI	Results (SI Index)	Coverage by weight (SI Index)	Results (Parent Index)	Coverage by weight (Parent Index)	EU Description
ESG rating	63.58	52.81%	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 Ex FF Sector Bond Index	Wght (%) in FTSE Canada Universe Bond Index
Daimler Canada Finance	93.37	0.07	0.06
VW Credit Canada Inc.	88.76	0.16	0.16
WSP Global Inc	88.69	0.03	0.03
Waste Mgt of Canada	86.91	0.03	0.03
Canadian Pacific Railway	86.08	0.19	0.18
Can Pac Rail	86.08	0.00	0.00
BMW Canada Inc.	85.81	0.03	0.03
Cameco Corporation	85.66	0.06	0.05
BNS Capital Trust (BaTS)	85.30	0.05	0.05
Bank of Nova Scotia	85.30	1.29	1.22

(** 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	66.37	52.81%	67.27	53.94%	Weighted average environmental rating of the benchmark
Sector exposure	8.13%		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	0.06%		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	1.63%		1.55%		Percentage of green bonds in the benchmark portfolio
Environmental good and services	0.20%		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	60.03	52.81%	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	64.51	52.81%	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	70.20	75.55%	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 Ex FF Sectors Corporate Index	Wght (%) in FTSE Canada Corporate Bond Index
Daimler Canada Finance	93.37	0.07	0.06
VW Credit Canada Inc.	88.76	0.16	0.16
WSP Global Inc	88.69	0.03	0.03
Waste Mgt of Canada	86.91	0.03	0.03
Canadian Pacific Railway	86.08	0.19	0.18
Can Pac Rail	86.08	0.00	0.00
BMW Canada Inc.	85.81	0.03	0.03
Cameco Corporation	85.66	0.06	0.05
BNS Capital Trust (BaTS)	85.30	0.05	0.05
Bank of Nova Scotia	85.30	1.29	1.22

(** 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	73.04	75.55%	74.21	75.42%	Weighted average environmental rating of the benchmark
Sector exposure	7.83%		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	98.16	53.41%	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	0.06%		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	2.64%		2.12%		Percentage of green bonds in the benchmark portfolio
Environmental good and services	0.20%		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	74.97	75.55%	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	98.07	51.49%	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	82.87	24.50%	83.59	20.80%	Weighted average gender pay gap.
Female to male board members	36.25	75.55%	35.62	75.42%	Weighted average ratio of female to male board members.
Accident rate	4.50	20.48%	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	63.03	75.55%	63.83	75.42%	Weighted average governance rating of the benchmark.
Board Independence %	84.82	75.55%	85.67	75.42%	Weighted average percentage of board members who are independent.
Board Diversity	36.25	75.55%	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	60.47	45.11%	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 Ex FF Sector Government Index	Wght (%) in FTSE Canada Government Bond Index
Quebec	69.30	8.31	7.89
British Columbia	68.70	2.89	2.74
Prince Edward Island	67.60	0.12	0.11
Ontario	63.30	15.59	14.79
New Brunswick	60.00	0.92	0.87
Nova Scotia Power	49.74	0.01	0.00
Maritime Link Fin Tr	49.74	0.07	0.07
Newfoundland	46.90	0.77	0.74
Alberta	46.40	3.50	3.32
Nova Scotia	43.50	0.63	0.60

(** 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	63.12	45.11%	63.26	46.32%	Weighted average environmental rating of the benchmark
Sector exposure	0.30%		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	324.92	71.36%	325.04	77.90%	Greenhouse gas (GHG) intensity of the benchmark
GHG emissions reported	71.36%		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	1.03%		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	53.18	45.11%	53.07	46.32%	Weighted average social rating of the benchmark
Human Rights	74.12	88.87%	74.12	97.14%	Average human rights performance of the issuers
Income Inequality	57.01	88.87%	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	88.87%	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	65.13	45.11%	65.19	46.32%	Weighted average governance rating of the benchmark.
Corruption	41.44	88.87%	41.44	97.14%	Average corruption score measuring the perceived level of public sector corruption
Political Stability	37.74	88.87%	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	88.87%	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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