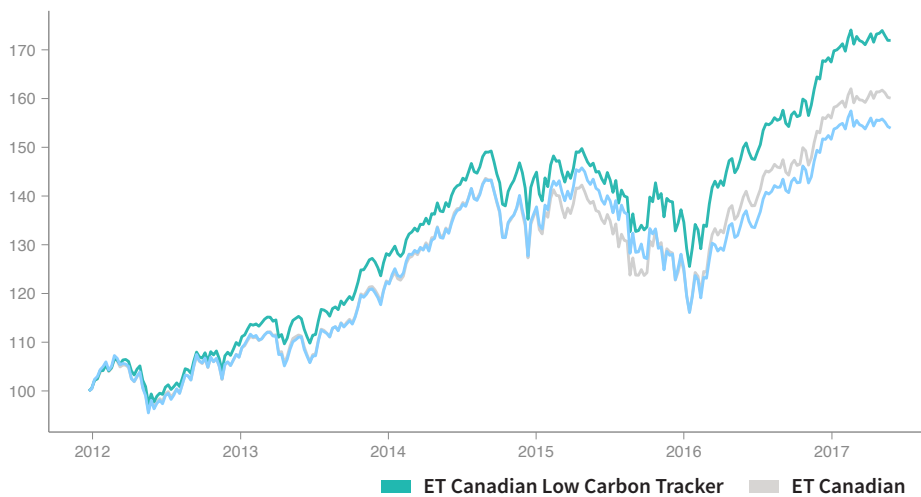


ET CANADIAN LOW CARBON TRACKER INDEX

- **Universe:** The ET Canadian Index represents large and mid cap Canadian stocks.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** Tracks the ET Canadian Index as closely as possible while applying the Engaged Tracking (ET) approach to reduce carbon exposure.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

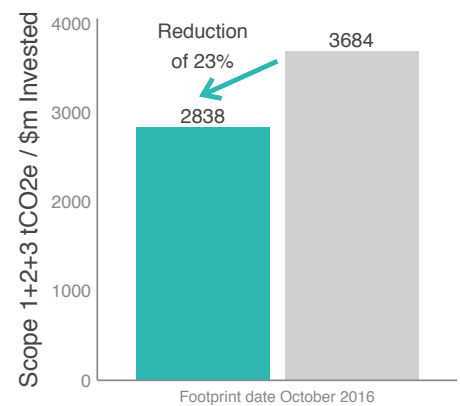
Performance Chart



ET Canadian Low Carbon Tracker ET Canadian MSCI Canada

Data source: Bloomberg, & ET Index Research

Carbon Emissions Intensity Reduction



Data source: ET Index Research

Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
ET Canadian Low Carbon Tracker	14.66%	24.77%	73.01%	7.66%	11.59%	12.34%	10.89%	0.62	1.06	1.20%	52
ET Canadian	14.51%	20.76%	62.69%	6.49%	10.22%	12.78%	11.31%	0.51	0.90	-	58
MSCI Canada	13.16%	16.31%	56.93%	5.17%	9.43%	13.04%	11.60%	0.40	0.81	-	-

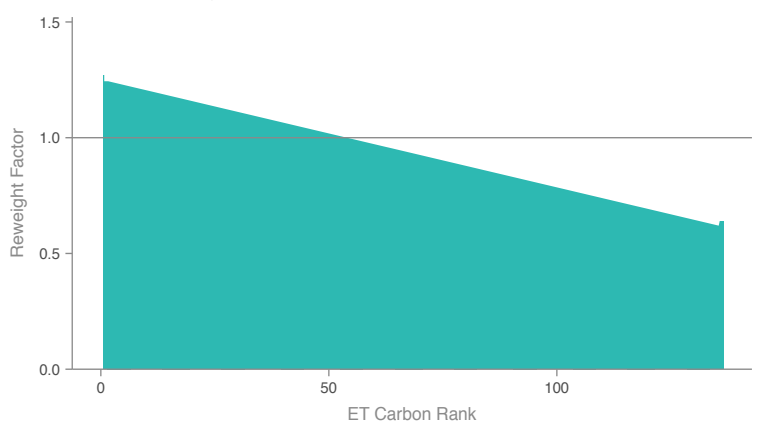
ET Canadian indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

Top 10 Constituent Weights

Name	ET Canadian	ET Canadian Low Carbon Tracker	ET Carbon Rank*
ROYAL BANK OF CANADA	7.34%	8.24%	32
TORONTO-DOMINION BANK	6.31%	7.26%	26
BANK OF NOVA SCOTIA	4.84%	5.64%	23
CANADIAN NATL RAILWAY	3.77%	4.01%	45
BANK OF MONTREAL	3.37%	3.94%	22
ENBRIDGE	4.61%	3.59%	106
SUNCOR ENERGY	3.37%	3.08%	77
MANULIFE FINANCIAL	2.45%	3.02%	9
CAN IMPERIAL BK OF COMM.	2.42%	2.96%	10
BCE	2.61%	2.89%	35

Data source: ET Index Research

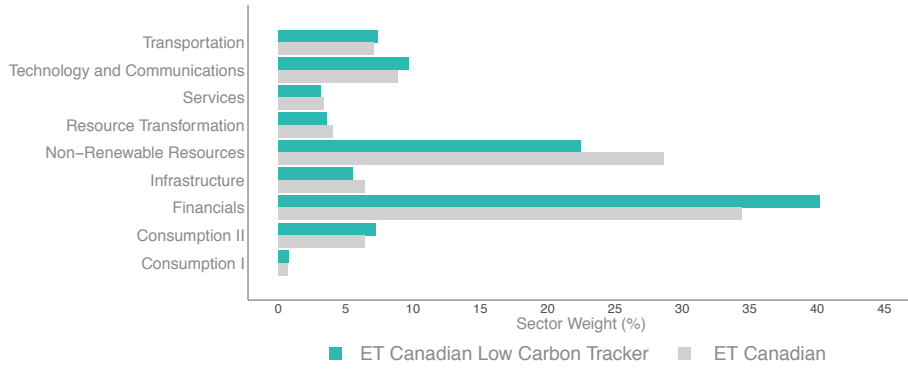
Constituent Reweights by ET Carbon Rank



Data source: ET Index Research

*ET Carbon Rank denotes the relative rank specifically calculated for this universe. Depending on the index strategy this may differ from the public ET Carbon Rank.

Sector Weights



Data source: SASB™ SICs™ & ET Index Research

Country Weights

Country	ET Canadian	ET Canadian Low Carbon Tracker
Canada	100.0%	100.0%

Data source: Bloomberg & ET Index Research

Characteristics

Currency	CAD
Number of Constituents	136
Review Dates	Annually in December

About ET Index Research Investment Strategies

The Engaged Tracking (ET) Index Series incorporates engagement with constituent companies to improve transparency and lower emissions on behalf of ET Investor clients. Constituent weightings within the ET Low Carbon Index Series and the Fossil Free Low Carbon Index Series are based on a company's position in the fully transparent, public ET Carbon Rankings. The ET Index Series includes Scope 3 emissions (which typically account for 75% of emissions) and comes with a variety of tracking error and emissions intensity reduction options to suit the needs of all investors.

ET Carbon Rankings

Country:
 Sector:

All disclosure categories	Public, Complete Scope 1 & 2, Third-party Assured	Public, Complete Scope 1 & 2, Not Third-party Assured	Public, Incomplete Scope 1 & 2	No Public Data
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Rank	Company Name	Country	Industry	Reported Scope 1+2 Total (tCO ₂ e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO ₂ e)	Scope 3 Intensity Accepted or Inferred	No. S3 Categories Disclosed	Combined Scope 1+2+3 Intensity
1	Oracle Corp	United States	Software and IT Services	387,000	10	919,000	24	15	34
2	Biogen Inc	United States	Biotechnology	58,000	5	376,000	35	15	40
3	Adobe Systems Inc	United States	Software and IT Services	45,000	9	150,000	31	15	41
4	UCB SA	Belgium	Biotechnology	66,000	15	20,000	58	1	73
5	Amgen Inc	United States	Biotechnology	369,000	17	103,000	57	2	74

Visit etindex.com to view the ET Carbon Rankings online.

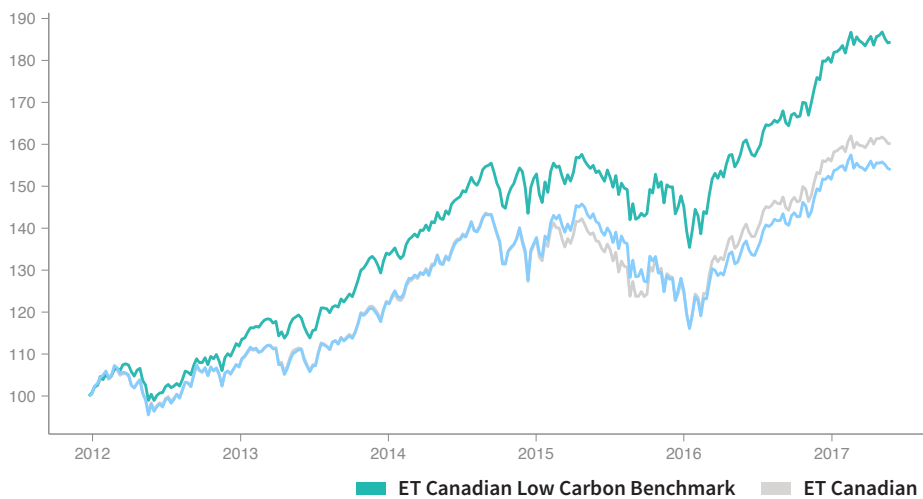
ET INDEX RESEARCH

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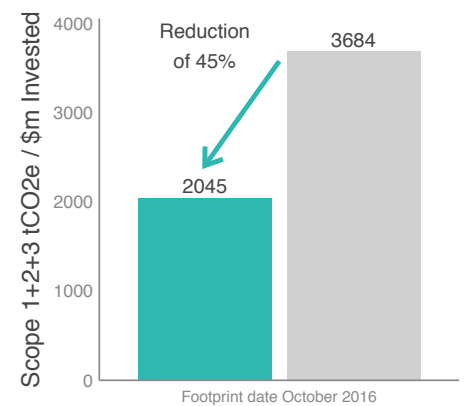
ET CANADIAN LOW CARBON BENCHMARK INDEX

- **Universe:** The ET Canadian Index represents large and mid cap Canadian stocks.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** A balanced Engaged Tracking (ET) approach with a carbon exposure reduction target equal to the midpoint between the ET Low Carbon Tracker and Transition Indexes.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

Performance Chart



Carbon Emissions Intensity Reduction



Data source: Bloomberg, & ET Index Research

Data source: ET Index Research

Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
ET Canadian Low Carbon Benchmark	14.92%	28.63%	83.58%	8.76%	12.92%	12.04%	10.59%	0.73	1.22	2.37%	52
ET Canadian	14.51%	20.76%	62.69%	6.49%	10.22%	12.78%	11.31%	0.51	0.90	-	58
MSCI Canada	13.16%	16.31%	56.93%	5.17%	9.43%	13.04%	11.60%	0.40	0.81	-	-

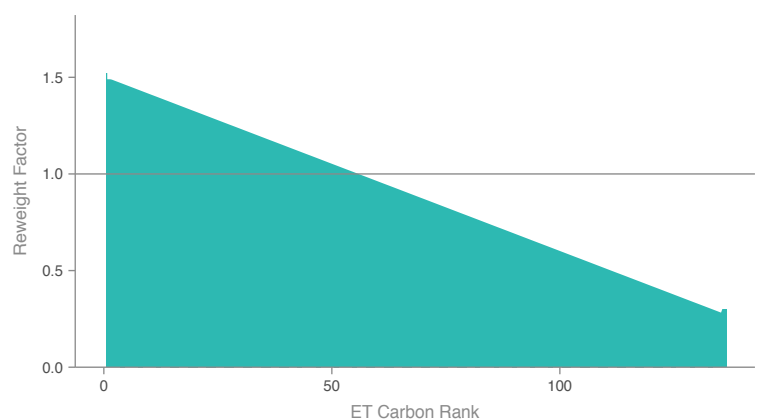
ET Canadian indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

Top 10 Constituent Weights

Name	ET Canadian	ET Canadian Low Carbon Benchmark	ET Carbon Rank*
ROYAL BANK OF CANADA	7.34%	9.09%	32
TORONTO-DOMINION BANK	6.31%	8.15%	26
BANK OF NOVA SCOTIA	4.84%	6.39%	23
BANK OF MONTREAL	3.37%	4.47%	22
CANADIAN NATL RAILWAY	3.77%	4.23%	45
MANULIFE FINANCIAL	2.45%	3.55%	9
CAN IMPERIAL BK OF COMM.	2.42%	3.47%	10
BCE	2.61%	3.16%	35
SUNCOR ENERGY	3.37%	2.80%	77
ENBRIDGE	4.61%	2.63%	106

Data source: ET Index Research

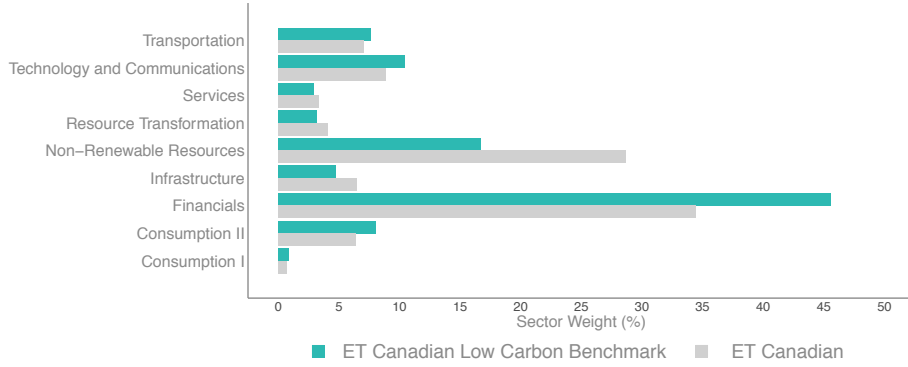
Constituent Reweights by ET Carbon Rank



Data source: ET Index Research

*ET Carbon Rank denotes the relative rank specifically calculated for this universe. Depending on the index strategy this may differ from the public ET Carbon Rank.

Sector Weights



Data source: SASB™ SICs™ & ET Index Research

Country Weights

Country	ET Canadian	ET Canadian Low Carbon Benchmark
Canada	100.0%	100.0%

Data source: Bloomberg & ET Index Research

Characteristics

Currency	CAD
Number of Constituents	136
Review Dates	Annually in December

About ET Index Research Investment Strategies

The Engaged Tracking (ET) Index Series incorporates engagement with constituent companies to improve transparency and lower emissions on behalf of ET Investor clients. Constituent weightings within the ET Low Carbon Index Series and the Fossil Free Low Carbon Index Series are based on a company's position in the fully transparent, public ET Carbon Rankings. The ET Index Series includes Scope 3 emissions (which typically account for 75% of emissions) and comes with a variety of tracking error and emissions intensity reduction options to suit the needs of all investors.

ET Carbon Rankings

Country:
 Sector:

All disclosure categories	Public, Complete Scope 1 & 2, Third-party Assured	Public, Complete Scope 1 & 2, Not Third-party Assured	Public, Incomplete Scope 1 & 2	No Public Data
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Rank	Company Name	Country	Industry	Reported Scope 1+2 Total (tCO ₂ e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO ₂ e)	Scope 3 Intensity Accepted or Inferred	No. S3 Categories Disclosed	Combined Scope 1+2+3 Intensity
1	Oracle Corp	United States	Software and IT Services	387,000	10	919,000	24	15	34
2	Biogen Inc	United States	Biotechnology	58,000	5	376,000	35	15	40
3	Adobe Systems Inc	United States	Software and IT Services	45,000	9	150,000	31	15	41
4	UCB SA	Belgium	Biotechnology	66,000	15	20,000	58	1	73
5	Amgen Inc	United States	Biotechnology	369,000	17	103,000	57	2	74

Visit etindex.com to view the ET Carbon Rankings online.

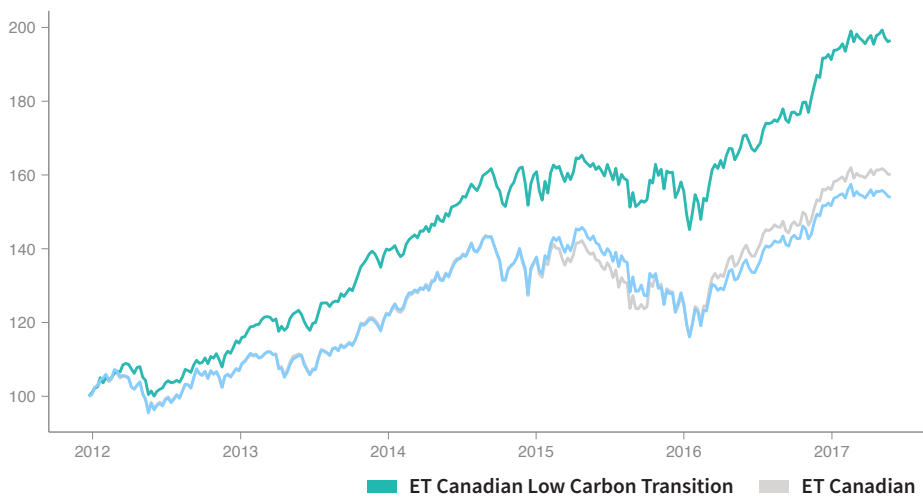
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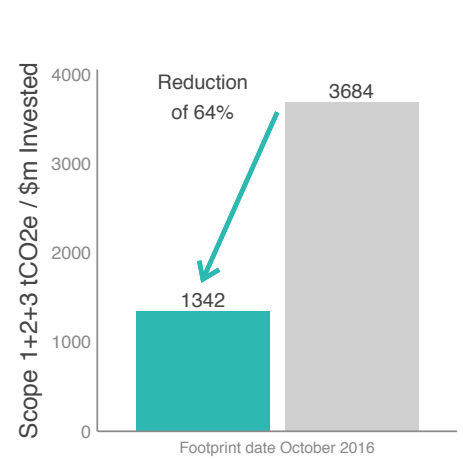
ET CANADIAN LOW CARBON TRANSITION INDEX

- **Universe:** The ET Canadian Index represents large and mid cap Canadian stocks.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** Greatest reduction in carbon exposure within the ET Low Carbon Index Series.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

Performance Chart



Carbon Emissions Intensity Reduction



Data source: Bloomberg, & ET Index Research

Data source: ET Index Research

Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
ET Canadian Low Carbon Transition	15.18%	32.06%	93.69%	9.71%	14.14%	11.89%	10.43%	0.82	1.35	3.45%	52
ET Canadian	14.51%	20.76%	62.69%	6.49%	10.22%	12.78%	11.31%	0.51	0.90	-	58
MSCI Canada	13.16%	16.31%	56.93%	5.17%	9.43%	13.04%	11.60%	0.40	0.81	-	-

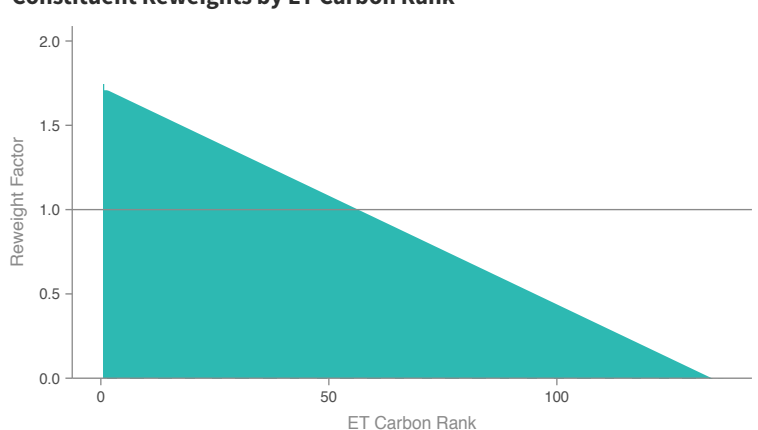
ET Canadian indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

Top 10 Constituent Weights

Name	ET Canadian	ET Canadian Low Carbon Transition	ET Carbon Rank*
ROYAL BANK OF CANADA	7.34%	9.84%	32
TORONTO-DOMINION BANK	6.31%	8.95%	26
BANK OF NOVA SCOTIA	4.84%	7.05%	23
BANK OF MONTREAL	3.37%	4.95%	22
CANADIAN NATL RAILWAY	3.77%	4.42%	45
MANULIFE FINANCIAL	2.45%	4.02%	9
CAN IMPERIAL BK OF COMM.	2.42%	3.93%	10
BCE	2.61%	3.40%	35
SUNCOR ENERGY	3.37%	2.56%	77
SUN LIFE FINANCIAL	1.55%	2.39%	17

Data source: ET Index Research

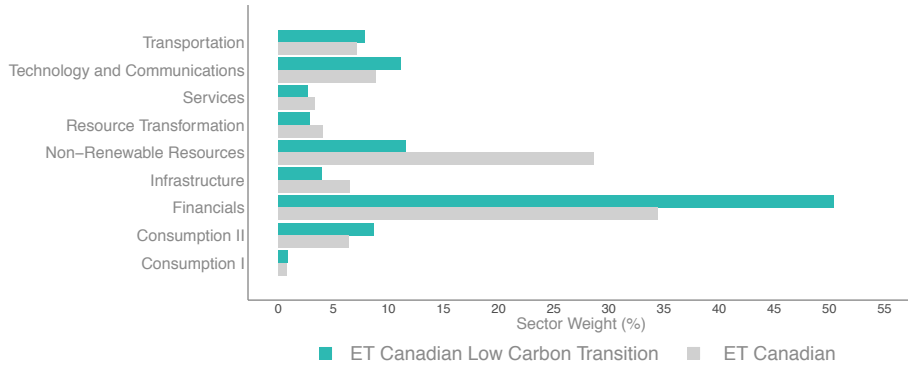
Constituent Reweights by ET Carbon Rank



Data source: ET Index Research

*ET Carbon Rank denotes the relative rank specifically calculated for this universe. Depending on the index strategy this may differ from the public ET Carbon Rank.

Sector Weights



Data source: SASB™ SICSTM & ET Index Research

Country Weights

Country	ET Canadian	ET Canadian Low Carbon Transition
Canada	100.0%	100.0%

Data source: Bloomberg & ET Index Research

Characteristics

Currency	CAD
Number of Constituents	135
Review Dates	Annually in December

About ET Index Research Investment Strategies

The Engaged Tracking (ET) Index Series incorporates engagement with constituent companies to improve transparency and lower emissions on behalf of ET Investor clients. Constituent weightings within the ET Low Carbon Index Series and the Fossil Free Low Carbon Index Series are based on a company's position in the fully transparent, public ET Carbon Rankings. The ET Index Series includes Scope 3 emissions (which typically account for 75% of emissions) and comes with a variety of tracking error and emissions intensity reduction options to suit the needs of all investors.

ET Carbon Rankings

Country:
 Sector:

All disclosure categories	Public, Complete Scope 1 & 2, Third-party Assured	Public, Complete Scope 1 & 2, Not Third-party Assured	Public, Incomplete Scope 1 & 2	No Public Data
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Rank	Company Name	Country	Industry	Reported Scope 1+2 Total (tCO ₂ e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO ₂ e)	Scope 3 Intensity Accepted or Inferred	No. S3 Categories Disclosed	Combined Scope 1+2+3 Intensity
1	Oracle Corp	United States	Software and IT Services	387,000	10	919,000	24	15	34
2	Biogen Inc	United States	Biotechnology	58,000	5	376,000	35	15	40
3	Adobe Systems Inc	United States	Software and IT Services	45,000	9	150,000	31	15	41
4	UCB SA	Belgium	Biotechnology	66,000	15	20,000	58	1	73
5	Amgen Inc	United States	Biotechnology	369,000	17	103,000	57	2	74

Visit etindex.com to view the ET Carbon Rankings online.

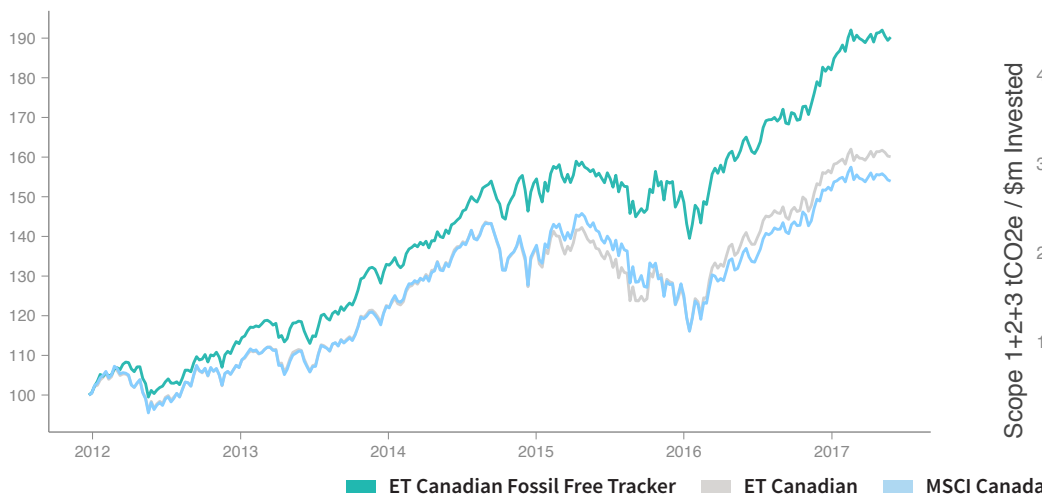
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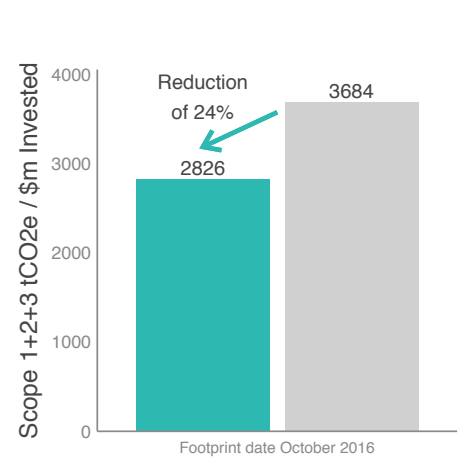
ET CANADIAN FOSSIL FREE LOW CARBON TRACKER INDEX

- **Universe:** The ET Canadian Index represents large and mid cap Canadian stocks.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** Combines divestment with Engaged Tracking (ET) to exclude fossil-fuel stocks and significantly reduce carbon exposure across all remaining constituent companies while tracking the ET Canadian Index as closely as possible.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

Performance Chart



Carbon Emissions Intensity Reduction



Data source: Bloomberg, & ET Index Research

Data source: ET Index Research

Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
ET Canadian Fossil Free Tracker	15.94%	35.20%	88.05%	10.57%	13.46%	11.31%	10.12%	0.94	1.33	3.33%	40
ET Canadian	14.51%	20.76%	62.69%	6.49%	10.22%	12.78%	11.31%	0.51	0.90	-	59
MSCI Canada	13.16%	16.31%	56.93%	5.17%	9.43%	13.04%	11.60%	0.40	0.81	-	-

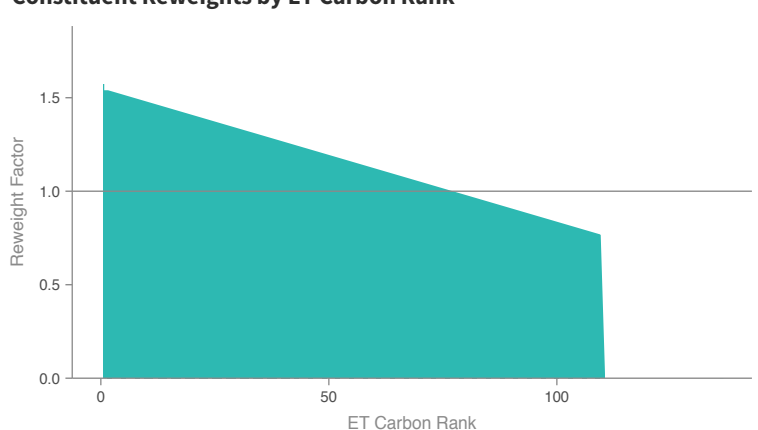
ET Canadian indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

Top 10 Constituent Weights

Name	ET Canadian	ET Canadian Fossil Free Tracker	ET Carbon Rank*
ROYAL BANK OF CANADA	7.34%	9.89%	32
TORONTO-DOMINION BANK	6.31%	8.77%	26
BANK OF NOVA SCOTIA	4.84%	6.83%	23
BANK OF MONTREAL	3.37%	4.78%	22
CANADIAN NATL RAILWAY	3.77%	4.73%	45
MANULIFE FINANCIAL	2.45%	3.71%	9
CAN IMPERIAL BK OF COMM.	2.42%	3.64%	10
BCE	2.61%	3.46%	35
SUN LIFE FINANCIAL	1.55%	2.26%	17
ALIMENTATION COUCHE	1.71%	1.95%	61

Data source: ET Index Research

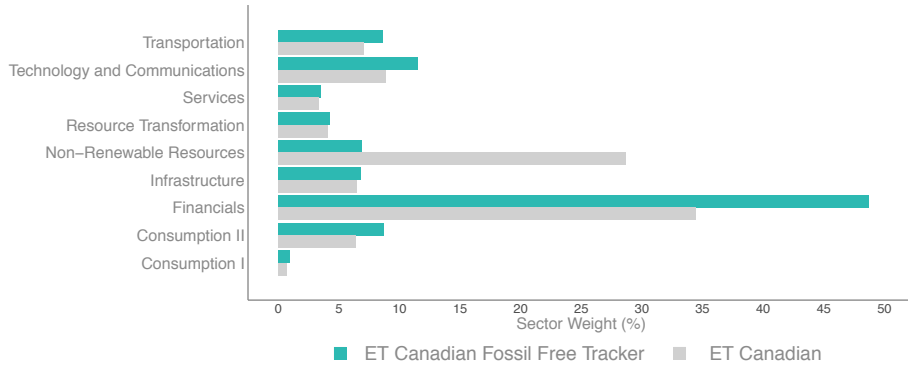
Constituent Reweights by ET Carbon Rank



Data source: ET Index Research

*ET Carbon Rank denotes the relative rank specifically calculated for this universe. Depending on the index strategy this may differ from the public ET Carbon Rank.

Sector Weights



Data source: SASB™ SICSTM & ET Index Research

Country Weights

Country	ET Canadian	ET Canadian Fossil Free Tracker
Canada	100.0%	100.0%

Data source: Bloomberg & ET Index Research

Characteristics

Currency	CAD
Number of Constituents	110
Review Dates	Annually in December

About ET Index Research Investment Strategies

The Engaged Tracking (ET) Index Series incorporates engagement with constituent companies to improve transparency and lower emissions on behalf of ET Investor clients. Constituent weightings within the ET Low Carbon Index Series and the Fossil Free Low Carbon Index Series are based on a company's position in the fully transparent, public ET Carbon Rankings. The ET Index Series includes Scope 3 emissions (which typically account for 75% of emissions) and comes with a variety of tracking error and emissions intensity reduction options to suit the needs of all investors.

ET Carbon Rankings

Country:
 Sector:

All disclosure categories	Public, Complete Scope 1 & 2, Third-party Assured	Public, Complete Scope 1 & 2, Not Third-party Assured	Public, Incomplete Scope 1 & 2	No Public Data
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Rank	Company Name	Country	Industry	Reported Scope 1+2 Total (tCO ₂ e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO ₂ e)	Scope 3 Intensity Accepted or Inferred	No. S3 Categories Disclosed	Combined Scope 1+2+3 Intensity
1	Oracle Corp	United States	Software and IT Services	387,000	10	919,000	24	15	34
2	Biogen Inc	United States	Biotechnology	58,000	5	376,000	35	15	40
3	Adobe Systems Inc	United States	Software and IT Services	45,000	9	150,000	31	15	41
4	UCB SA	Belgium	Biotechnology	66,000	15	20,000	58	1	73
5	Amgen Inc	United States	Biotechnology	369,000	17	103,000	57	2	74

Visit etindex.com to view the ET Carbon Rankings online.

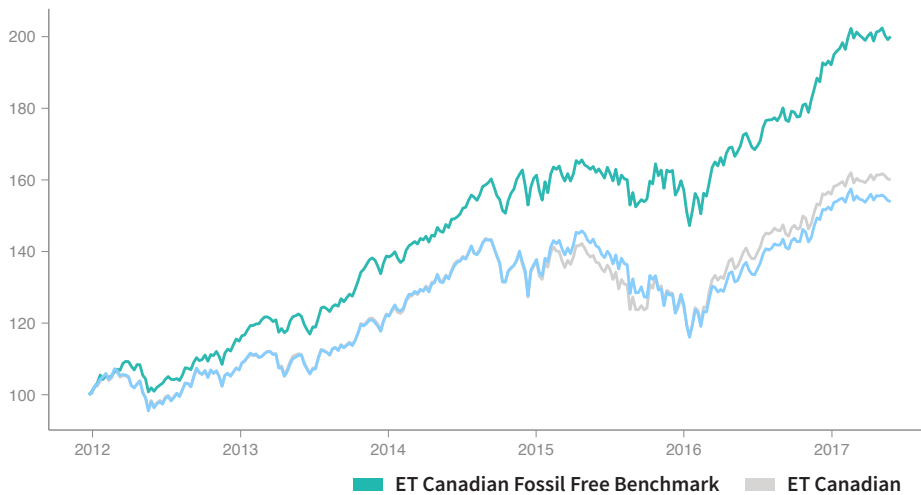
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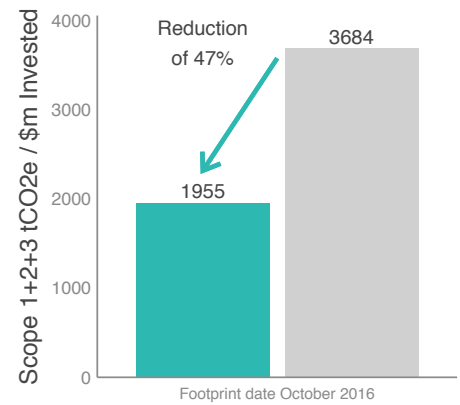
ET CANADIAN FOSSIL FREE LOW CARBON BENCHMARK INDEX

- **Universe:** The ET Canadian Index represents large and mid cap Canadian stocks.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** Combines divestment with Engaged Tracking (ET) to exclude fossil-fuel stocks and significantly reduce carbon exposure across all remaining constituent companies to a midpoint between the ET Fossil Free Low Carbon Tracker and Transition Indexes.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

Performance Chart



Carbon Emissions Intensity Reduction



Data source: Bloomberg, & ET Index Research

Data source: ET Index Research

Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
ET Canadian Fossil Free Benchmark	15.95%	36.39%	96.23%	10.90%	14.43%	11.46%	10.15%	0.95	1.42	3.80%	40
ET Canadian	14.51%	20.76%	62.69%	6.49%	10.22%	12.78%	11.31%	0.51	0.90	-	59
MSCI Canada	13.16%	16.31%	56.93%	5.17%	9.43%	13.04%	11.60%	0.40	0.81	-	-

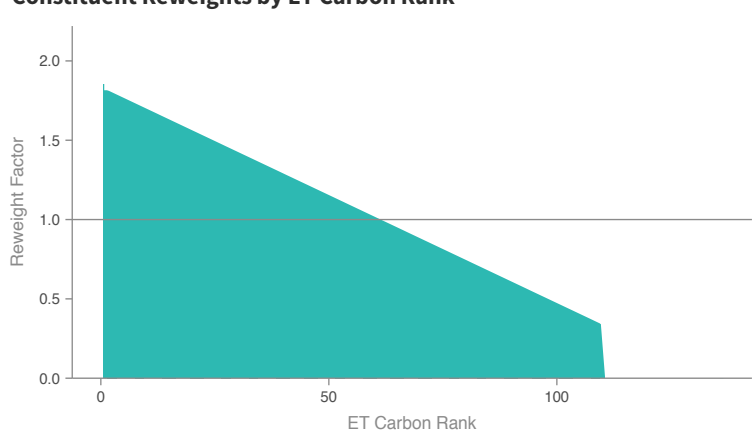
ET Canadian indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

Top 10 Constituent Weights

Name	ET Canadian	ET Canadian Fossil Free Benchmark	ET Carbon Rank*
ROYAL BANK OF CANADA	7.34%	10.48%	32
TORONTO-DOMINION BANK	6.31%	9.52%	26
BANK OF NOVA SCOTIA	4.84%	7.50%	23
BANK OF MONTREAL	3.37%	5.26%	22
CANADIAN NATL RAILWAY	3.77%	4.72%	45
MANULIFE FINANCIAL	2.45%	4.27%	9
CAN IMPERIAL BK OF COMM.	2.42%	4.18%	10
BCE	2.61%	3.62%	35
SUN LIFE FINANCIAL	1.55%	2.54%	17
ROGERS COMMUNICATIONS	1.34%	1.87%	34

Data source: ET Index Research

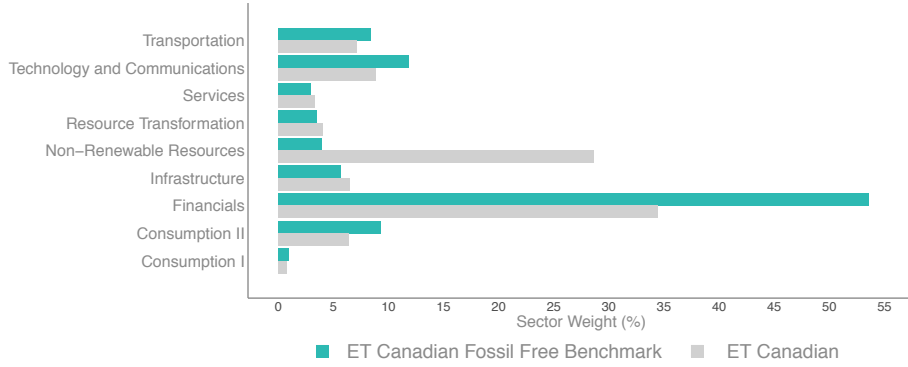
Constituent Reweights by ET Carbon Rank



Data source: ET Index Research

*ET Carbon Rank denotes the relative rank specifically calculated for this universe. Depending on the index strategy this may differ from the public ET Carbon Rank.

Sector Weights



Data source: SASB™ SICSTM & ET Index Research

Country Weights

Country	ET Canadian	ET Canadian Fossil Free Benchmark
Canada	100.0%	100.0%

Data source: Bloomberg & ET Index Research

Characteristics

Currency	CAD
Number of Constituents	110
Review Dates	Annually in December

About ET Index Research Investment Strategies

The Engaged Tracking (ET) Index Series incorporates engagement with constituent companies to improve transparency and lower emissions on behalf of ET Investor clients. Constituent weightings within the ET Low Carbon Index Series and the Fossil Free Low Carbon Index Series are based on a company's position in the fully transparent, public ET Carbon Rankings. The ET Index Series includes Scope 3 emissions (which typically account for 75% of emissions) and comes with a variety of tracking error and emissions intensity reduction options to suit the needs of all investors.

ET Carbon Rankings

Country:
 Sector:

All disclosure categories	Public, Complete Scope 1 & 2, Third-party Assured	Public, Complete Scope 1 & 2, Not Third-party Assured	Public, Incomplete Scope 1 & 2	No Public Data
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Rank	Company Name	Country	Industry	Reported Scope 1+2 Total (tCO ₂ e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO ₂ e)	Scope 3 Intensity Accepted or Inferred	No. S3 Categories Disclosed	Combined Scope 1+2+3 Intensity
1	Oracle Corp	United States	Software and IT Services	387,000	10	919,000	24	15	34
2	Biogen Inc	United States	Biotechnology	58,000	5	376,000	35	15	40
3	Adobe Systems Inc	United States	Software and IT Services	45,000	9	150,000	31	15	41
4	UCB SA	Belgium	Biotechnology	66,000	15	20,000	58	1	73
5	Amgen Inc	United States	Biotechnology	369,000	17	103,000	57	2	74

Visit etindex.com to view the ET Carbon Rankings online.

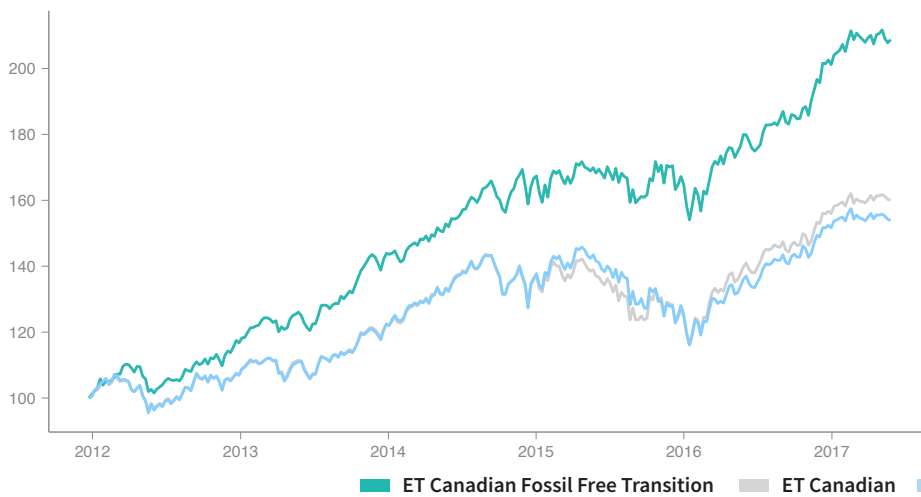
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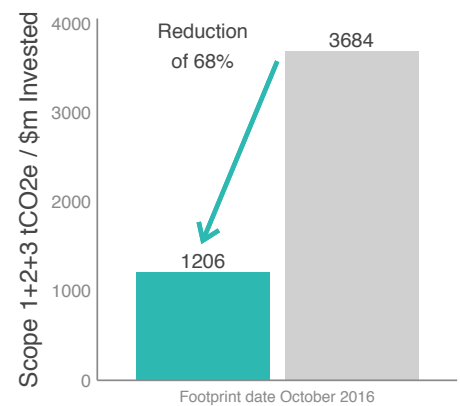
ET CANADIAN FOSSIL FREE LOW CARBON TRANSITION INDEX

- **Universe:** The ET Canadian Index represents large and mid cap Canadian stocks.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** Combines divestment with Engaged Tracking (ET) to exclude fossil-fuel stocks and provide the greatest reduction in carbon exposure across all remaining constituent companies.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

Performance Chart



Carbon Emissions Intensity Reduction



Data source: Bloomberg, & ET Index Research

Data source: ET Index Research

Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
ET Canadian Fossil Free Transition	16.04%	37.34%	103.39%	11.16%	15.26%	11.67%	10.28%	0.96	1.48	4.40%	40
ET Canadian	14.51%	20.76%	62.69%	6.49%	10.22%	12.78%	11.31%	0.51	0.90	-	59
MSCI Canada	13.16%	16.31%	56.93%	5.17%	9.43%	13.04%	11.60%	0.40	0.81	-	-

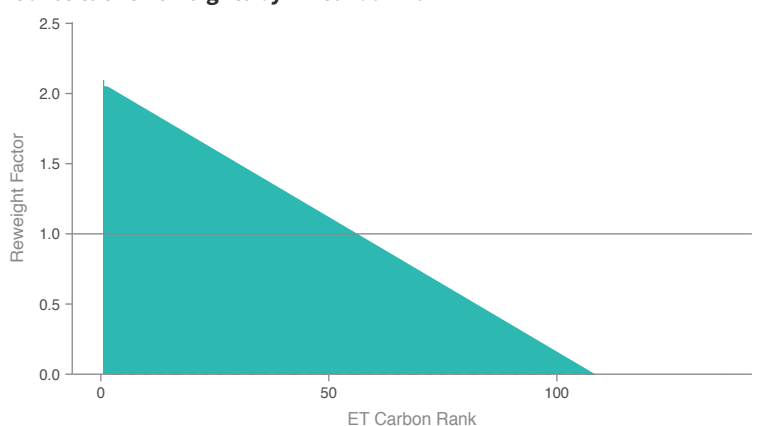
ET Canadian indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

Top 10 Constituent Weights

Name	ET Canadian	ET Canadian Fossil Free Transition	ET Carbon Rank*
ROYAL BANK OF CANADA	7.34%	10.98%	32
TORONTO-DOMINION BANK	6.31%	10.17%	26
BANK OF NOVA SCOTIA	4.84%	8.08%	23
BANK OF MONTREAL	3.37%	5.68%	22
MANULIFE FINANCIAL	2.45%	4.75%	9
CANADIAN NATL RAILWAY	3.77%	4.70%	45
CAN IMPERIAL BK OF COMM.	2.42%	4.64%	10
BCE	2.61%	3.76%	35
SUN LIFE FINANCIAL	1.55%	2.77%	17
ROGERS COMMUNICATIONS	1.34%	1.95%	34

Data source: ET Index Research

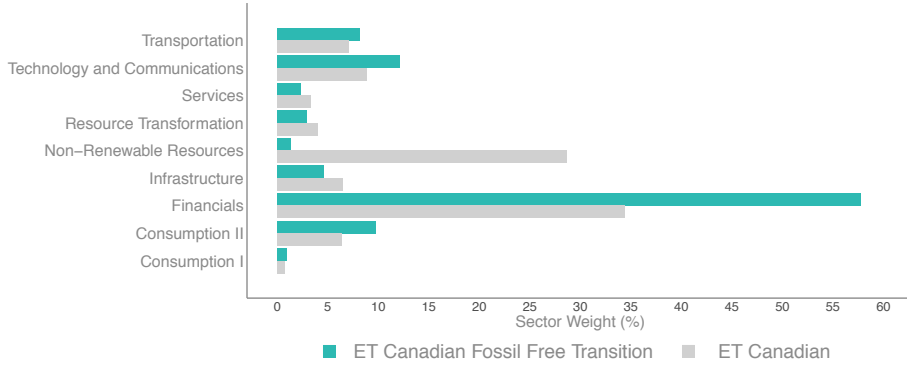
Constituent Reweights by ET Carbon Rank



Data source: ET Index Research

*ET Carbon Rank denotes the relative rank specifically calculated for this universe. Depending on the index strategy this may differ from the public ET Carbon Rank.

Sector Weights



Data source: SASB™ SICSTM & ET Index Research

Country Weights

Country	ET Canadian	ET Canadian Fossil Free Transition
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Data source: Bloomberg & ET Index Research

Characteristics

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