HORIZONS ETFS 2021 SUMMARY OF T3 FACTORS



ON A PER UNIT BASIS

Ticker	Other Income	Foreign Income	Foreign Tax Withheld	Eligible Canadian Dividends	Capital Gains	Return of Capital	Total Distributions per Unit
BBIG	-	0.34607	(0.02202)	-	2.45926	-	2.78331
BLDR	-	-	-	-	-	-	-
CASH	0.0463	-	-	-	-	0.0049	0.05128
CHPS	-	0.00237	(0.00036)	-	-	0.00013	0.00214
DLR	-	-	-	-	-	-	-
ETHI	-	0.26004	(0.03978)	0.00936	0.38648	-	0.61610
FOUR	-	-	-	-	4.44898	0.00001	4.44899
HAB	0.28870	0.02580	-	-	0.00515	-	0.31965
HAC	-	-	-	-	-	-	-
HAD	0.20245	0.00845	-	-	-	0.00491	0.21581
HAEB	-	-	-	-	-	0.07170	0.07170
HAF	0.02635	0.10901	(0.00049)	0.03516	-	0.01421	0.18424
HAJ	-	0.00728	(0.00092)	-	0.02035	-	0.02671
HAL	-	-	-	0.43907	0.40136	-	0.84043
HAU	-	0.03488	(0.00501)	-	0.00724	-	0.03711
HAZ	-	0.43968	(0.04886)	0.04962	0.89293	-	1.33337
HBAL	0.00936	-	-	-	-	-	0.00936
HBGD	0.08004	0.66987	(0.05933)	-	8.70721	-	9.39779
HBUG	-	-	-	-	-	-	-
HCN	-	-	-	-	-	-	-
HCON	0.01188	-	-	-	-	0.00003	0.01191
HDOC	-	-	-	-	-	-	-
HEA.U	-	0.14518	(0.02007)	-	0.63525	0.02549	0.78585
HEE	-	-	-	0.07191	-	0.31472	0.38663
HEF	-	-	-	0.18001	0.32214	0.01972	0.52187
HEJ	-	0.12961	(0.00947)	-	0.00036	0.16318	0.28368
HEMB	-	0.32323	-	-	0.00235	-	0.32558
HEMC	-	0.07678	(0.01134)	-	-	0.00001	0.06545
HEP	-	-	-	0.29599	0.62729	0.84273	1.76601
HEX	-	-	-	0.10117	0.27033	-	0.37150
HFR	0.08986	0.02434	-	-	0.01613	-	0.13033
HGGB	-	0.34024	(0.01590)	-	-	0.00001	0.32435
HGRO	0.00290	-	-	-	-	0.00005	0.00295
HGY	-	-	-	-	-	0.30163	0.30163
HII	-	-	-	0.03645	2.23021	-	2.26666
HLIT	-	-	-	-	-	-	-
HMMJ	-	0.04988	(0.00357)	-	-	0.00987	0.05618
HMP	0.19059	-	-	-	-	0.01256	0.20315
HMUS	0.02751	0.01577	(0.00066)	-	0.00612	-	0.04874
HNY	-	-	-	-	-	0.09712	0.09712

HORIZONS ETFS 2021 SUMMARY OF T3 FACTORS

Ticker	Other Income	Foreign Income	Foreign Tax Withheld	Eligible Canadian Dividends	Capital Gains	Return of Capital	Total Distributions per Unit
HOG	-	-	-	0.26316	0.25689	-	0.52005
HPR	-	-	-	0.32633	0.06454	-	0.39087
HSL	-	0.12192	(0.00137)	-	0.02328	-	0.14383
HUF.U	0.06602	0.03131	-	-	-	0.00046	0.09779
HURA	-	0.09255	-	0.01499	0.18590	-	0.29344
HVAX	-	-	-	-	-	-	-
HYBR	-	-	-	0.30354	-	0.08071	0.38425
HYDR	-	-	-	-	-	-	-
HYI	0.03243	0.33042	-	-	0.02909	-	0.39194
INOC	-	-	-	0.23514	0.28596	-	0.52110
MIND	-	0.15079	(0.01616)	-	-	0.00001	0.13464
MTAV	-	-	-	-	-	-	-
PSYK	0.00003	0.02599	(0.00330)	-	-	0.00751	0.03023
RBOT	-	0.00754	(0.00157)	-	0.01017	-	0.01614

Distribution rates for HEA.U, and HUF.U are disclosed in U.S. dollars

ON A PERCENTAGE BASIS

Ticker	Other Income	Foreign Income	Foreign Tax Withheld	Eligible Canadian Dividends	Capital Gains	Return of Capital	Total Distributions per Unit
BBIG	-	12.43%	(0.79)%	-	88.36%	-	100.00%
BLDR	-	-	-	-	-	-	-
CASH	90.37%	-	-	-	-	9.63%	100.00%
CHPS	-	110.52%	(16.61)%	-	-	6.08%	100.00%
DLR	-	-	-	-	-	-	-
ETHI	-	42.21%	(6.46)%	1.52%	62.73%	-	100.00%
FOUR	-	-	-	-	100.00%	-	100.00%
HAB	90.30%	8.08%	-	-	1.61%	-	100.00%
HAC	-	-	-	-	-	-	-
HAD	93.81%	3.91%	-	-	-	2.28%	100.00%
HAEB	-	-	-	-	-	100.00%	100.00%
HAF	14.32%	59.18%	(0.25)%	19.08%	-	7.68%	100.00%
HAJ	-	27.25%	(3.43)%	-	76.18%	-	100.00%
HAL	-	-	-	51.87%	48.13%	-	100.00%
HAU	-	94.00%	(13.50)%	-	19.50%	-	100.00%
HAZ	-	33.17%	(3.69)%	3.74%	66.78%	-	100.00%
HBAL	99.98%	-	-	-	-	0.02%	100.00%
HBGD	0.44%	5.10%	(0.45)%	-	94.91%	-	100.00%
HBUG	-	-	-	-	-	-	-
HCN	-	-	-	-	-	-	-
HCON	99.76%	-	-	-	-	0.24%	100.00%
HDOC	-	-	-	-	-	-	-
HEA.U	-	18.48%	(2.55)%	-	80.84%	3.24%	100.00%
HEE	-	-	-	18.60%	-	81.40%	100.00%

HORIZONS ETFS 2021 SUMMARY OF T3 FACTORS

Ticker	Other Income	Foreign Income	Foreign Tax Withheld	Eligible Canadian Dividends	Capital Gains	Return of Capital	Total Distributions per Unit
HEF	-	-	-	34.50%	61.73%	3.78%	100.00%
HEJ	-	45.69%	(3.33)%	-	0.12%	57.53%	100.00%
HEMB	-	99.29%	-	-	0.71%	-	100.00%
HEMC	-	117.31%	(17.32)%	-	-	0.01%	100.00%
HEP	-	-	-	16.76%	35.52%	47.72%	100.00%
HEX	-	-	-	27.23%	72.77%	-	100.00%
HFR	68.93%	18.68%	-	-	12.39%	-	100.00%
HGGB	-	104.90%	(4.90)%	-	-	-	100.00%
HGRO	98.38%	-	-	-	-	1.62%	100.00%
HGY	-	-	-	-	-	100.00%	100.00%
HII	-	-	-	1.61%	98.39%	-	100.00%
HLIT	-	-	-	-	-	-	-
HMMJ	-	88.80%	(6.35)%	-	-	17.55%	100.00%
HMP	93.82%	-	-	-	-	6.18%	100.00%
HMUS	56.45%	32.35%	(1.37)%	-	12.56%	-	100.00%
HNY	-	-	-	-	-	100.00%	100.00%
HOG	-	-	-	49.88%	50.12%	-	100.00%
HPR	-	-	-	83.49%	16.51%	-	100.00%
HSL	-	84.77%	(0.95)%	-	16.18%	-	100.00%
HUF.U	67.52%	32.00%	-	-	-	0.48%	100.00%
HURA	-	31.54%	-	5.11%	63.35%	-	100.00%
HVAX	-	-	-	-	-	-	-
HYBR	-	-	-	79.00%	-	21.00%	100.00%
HYDR	-	-	-	-	-	-	-
HYI	8.28%	84.30%	-	-	7.42%	-	100.00%
INOC	-	-	-	45.50%	54.50%	-	100.00%
MIND	-	112.00%	(12.01)%	-	-	0.01%	100.00%
MTAV	-	-	-	-	-	-	-
PSYK	0.10%	85.98%	(10.91)%	-	-	24.84%	100.00%
RBOT	-	46.73%	(9.75)%	-	63.01%	-	100.00%

HORIZONS ETFS 2021 SUMMARY OF T5 FACTORS



ON A PER UNIT BASIS

Ticker	Other Income	Foreign Income	Foreign Tax Withheld	Eligible Canadian Dividends	Capital Gains	Return of Capital	Total Distributions per Unit
HARB	-	-	-	-	-	0.49537	0.49537

ON A PERCENTAGE BASIS

Ticker	Other Income	Foreign Income	Foreign Tax Withheld	Eligible Canadian Dividends	Capital Gains	Return of Capital	Total Distributions per Unit
HARB	-	-	-	-	-	100.00%	100.00%



Commissions, management fees and expenses all may be associated with an investment in exchange traded products managed by Horizons ETFs Management (Canada) Inc. (the "Horizons Exchange Traded Products"). The Horizons Exchange Traded Products are not guaranteed, their value changes frequently and past performance may not be repeated. Certain ETFs may have exposure to leveraged investment techniques that magnify gains and losses and which may result in greater volatility in value and could be subject to aggressive investment risk and price volatility risk. Such risks are described in the prospectus. The prospectus contains important detailed information about the ETF. **Please read the prospectus before investing.**