

HORIZONS ETFS 2018 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
BKCH	-	0.15322	(0.03414)	-	-	-	0.11908
CAN	-	-	-	-	-	-	-
DLR	-	-	-	-	-	-	-
ETHI	-	0.01248	(0.00198)	-	-	-	0.01050
FOUR	-	-	-	-	-	-	-
HAB	0.30222	0.03456	-	-	-	-	0.33678
HAC	-	-	-	-	1.34839	-	1.34839
HAD	0.22329	0.01008	-	-	0.02925	-	0.26262
HADM	-	-	-	-	-	0.20488	0.20488
HAF	0.03684	0.15106	(0.00120)	0.03246	-	-	0.21916
HAJ	-	0.40351	(0.05730)	-	-	-	0.34621
HAL	-	-	-	0.51006	-	-	0.51006
HARC	-	-	-	-	-	-	-
HAU	-	0.25896	(0.03764)	-	0.09085	-	0.31217
HAZ	-	0.48560	(0.06673)	0.04040	0.17347	-	0.63274
HBAL	-	-	-	-	-	-	-
HCN	-	1.12677	-	-	1.89237	0.01874	3.03788
HCON	-	-	-	-	-	-	-
HEA.U	-	0.14365	(0.02000)	-	0.74331	-	0.86696
HEE	-	-	-	0.17269	-	0.48338	0.65607
HEF	-	-	-	0.22118	0.25233	-	0.47351
HEJ	-	0.16888	(0.02759)	-	-	0.28770	0.42899
HEMB	-	0.15758	(0.00170)	-	-	0.01167	0.16755
HEP	-	-	-	0.00744	0.32632	0.96317	1.29693
HEW	-	-	-	0.19458	0.06769	-	0.26227
HEX	-	-	-	0.09988	0.26938	-	0.36926
HFP	-	-	-	0.33171	-	0.02844	0.36015
HFR	0.21315	0.01905	(0.00012)	-	-	0.00075	0.23283
HGC	-	-	-	-	-	-	-
HGM	-	0.12223	(0.02033)	-	0.06407	0.00082	0.16679
HGM.f	-	0.14605	(0.02429)	-	1.30000	-	1.42176
HGY	-	-	-	-	-	0.21793	0.21793
HHF	-	-	-	-	-	-	-
HII	-	-	-	0.16067	-	0.09153	0.25220
HMJR	0.10479	-	-	-	-	-	0.10479
HMMJ	0.64472	0.35789	(0.00731)	0.00464	0.00152	-	1.00146
HMP	0.19872	-	-	-	-	0.00084	0.19956
HNY	-	-	-	-	-	0.79524	0.79524
HOG	-	-	-	0.35528	0.04189	-	0.39717
HPR	-	-	-	0.33753	0.02949	-	0.36702

HORIZONS ETFS 2018 SUMMARY OF T3 FACTORS

Ticker	Other Income	Foreign Income	Foreign Tax Withheld	Eligible Canadian Dividends	Capital Gains	Return of Capital	Total Distributions per Unit
HRA	-	0.07809	(0.01307)	-	-	-	0.06502
HSL	-	0.34350	(0.00083)	-	-	-	0.34267
HUF.U	0.06557	0.27777	(0.00034)	-	0.00162	-	0.34462
HYI	0.03216	0.58673	(0.00049)	-	-	-	0.61840
INOC	-	-	-	0.14730	-	0.03632	0.18362
MIND	-	0.03871	(0.00686)	-	-	-	0.03185
RBOT	-	0.02137	(0.00373)	0.00879	-	-	0.02643

ON A PERCENTAGE BASIS

Ticker	Other Income	Foreign Income	Foreign Tax Withheld	Eligible Canadian Dividends	Capital Gains	Return of Capital	Total Distributions per Unit
BKCH	-	128.67%	(28.67)%	-	-	-	100.00%
CAN	-	-	-	-	-	-	-
DLR	-	-	-	-	-	-	-
ETHI	-	118.85%	(18.85)%	-	-	-	100.00%
FOUR	-	-	-	-	-	-	-
HAB	89.74%	10.26%	-	-	-	-	100.00%
HAC	-	-	-	-	100.00%	-	100.00%
HAD	85.02%	3.83%	-	-	11.15%	-	100.00%
HADM	-	-	-	-	-	100.00%	100.00%
HAF	16.81%	68.92%	(0.56)%	14.82%	-	-	100.00%
HAJ	-	116.55%	(16.55)%	-	-	-	100.00%
HAL	-	-	-	100.00%	-	-	100.00%
HARC	-	-	-	-	-	-	-
HAU	-	84.12%	(12.23)%	-	28.11%	-	100.00%
HAZ	-	79.23%	(10.89)%	6.59%	25.06%	-	100.00%
HBAL	-	-	-	-	-	-	-
HCN	-	34.35%	-	-	65.07%	0.57%	100.00%
HCON	-	-	-	-	-	-	-
HEA.U	-	16.41%	(2.28)%	-	85.88%	-	100.00%
HEE	-	-	-	26.32%	-	73.68%	100.00%
HEF	-	-	-	46.71%	53.29%	-	100.00%
HEJ	-	39.37%	(6.43)%	-	-	67.06%	100.00%
HEMB	-	94.06%	(1.02)%	-	-	6.97%	100.00%
HEP	-	-	-	0.57%	25.16%	74.26%	100.00%
HEW	-	-	-	74.19%	25.81%	-	100.00%
HEX	-	-	-	27.04%	72.96%	-	100.00%
HFP	-	-	-	92.11%	-	7.89%	100.00%
HFR	91.55%	8.16%	(0.04)%	-	-	0.33%	100.00%
HGC	-	-	-	-	-	-	-
HGM	-	73.29%	(12.19)%	-	38.41%	0.49%	100.00%
HGM.f	-	16.55%	(2.75)%	-	86.20%	-	100.00%

HORIZONS ETFS 2018 SUMMARY OF T3 FACTORS

Ticker	Other Income	Foreign Income	Foreign Tax Withheld	Eligible Canadian Dividends	Capital Gains	Return of Capital	Total Distributions per Unit
HGY	-	-	-	-	-	100.00%	100.00%
HHF	-	-	-	-	-	-	-
HII	-	-	-	63.71%	-	36.29%	100.00%
HMJR	99.99%	-	-	-	-	0.01%	100.00%
HMMJ	64.38%	35.74%	(0.73)%	0.46%	0.15%	-	100.00%
HMP	99.57%	-	-	-	-	0.43%	100.00%
HNY	-	-	-	-	-	100.00%	100.00%
HOG	-	-	-	89.45%	10.55%	-	100.00%
HPR	-	-	-	91.96%	8.04%	-	100.00%
HRA	-	120.11%	(20.11)%	-	-	-	100.00%
HSL	-	100.25%	(0.25)%	-	-	-	100.00%
HUF.U	19.01%	80.61%	(0.10)%	-	0.48%	-	100.00%
HYI	5.20%	94.87%	(0.08)%	-	-	-	100.00%
INOC	-	-	-	80.22%	-	19.78%	100.00%
MIND	-	121.53%	(21.53)%	-	-	-	100.00%
RBOT	-	80.87%	(14.12)%	33.25%	-	-	100.00%