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XINT M G-DM HL Canada NTR USD Index

USD

The XINT M G-DM HL Canada NTR USD Index covers the highly liquid and liquid segment of the Canadian equity market. The index membership comprises the 91 largest companies by freefloat adjusted market value and represents approximately 85% of the Canadian market.

INDEX PERFORMANCE - PRICE RETURN USD

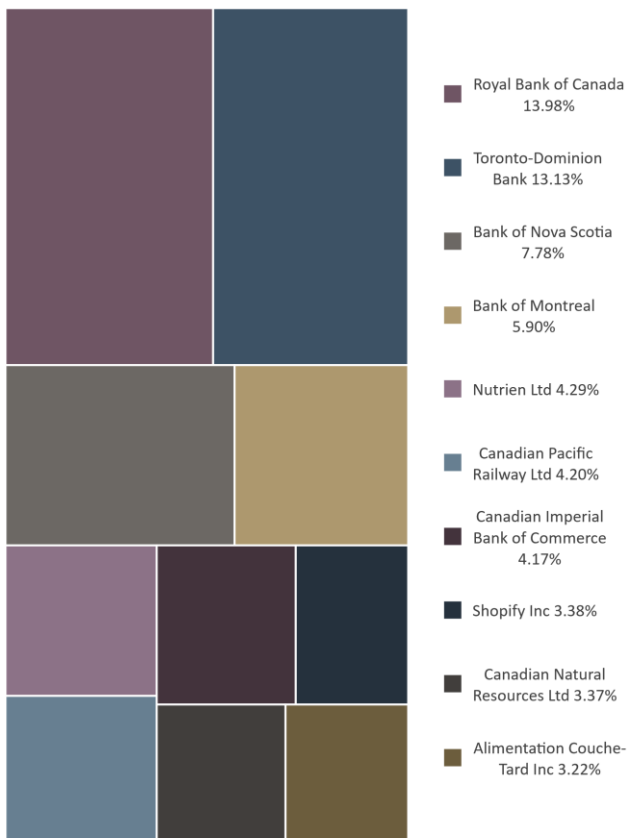


Index Return %	annualised	Standard Deviation %	annualised	Maximum Drawdown	
3M	7.05	3M	9.27	From	5 Jan 2018
6M	14.54	6M	9.14	To	26 Dec 2018
1Y	1.18	1Y	12.42	Return	-21.81%

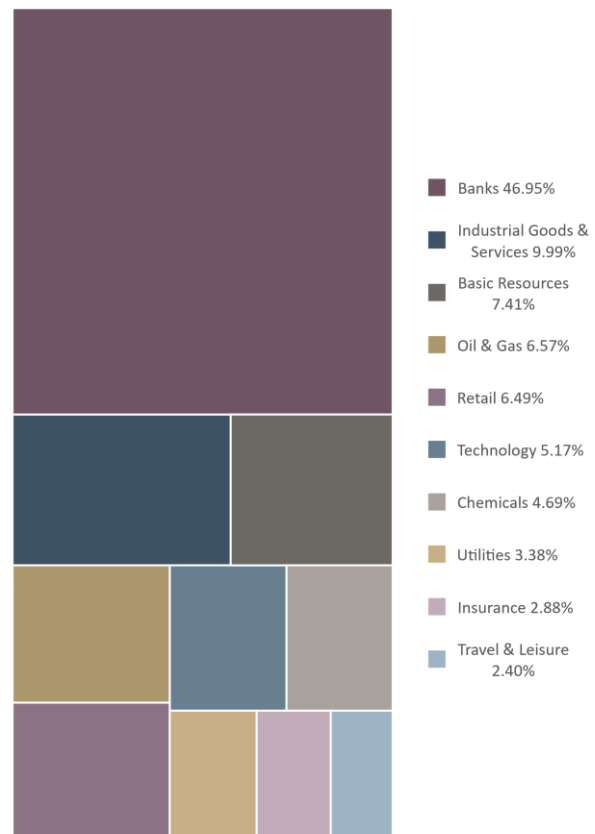
TOP 10 Largest Constituents

	FFMV million	Weight	Industry Sector
Royal Bank of Canada	115,689	13.98%	Banks
Toronto-Dominion Bank	108,588	13.13%	Banks
Bank of Nova Scotia	64,335	7.78%	Banks
Bank of Montreal	48,797	5.90%	Banks
Nutrien Ltd	35,491	4.29%	Chemicals
Canadian Pacific Railway Ltd	34,780	4.20%	Industrial Goods & Services
Canadian Imperial Bank of Commerce	34,472	4.17%	Banks
Shopify Inc	27,936	3.38%	Industrial Goods & Services
Canadian Natural Resources Ltd	27,905	3.37%	Oil & Gas
Alimentation Couche-Tard Inc	26,614	3.22%	Retail
Total	524,608	63.41%	

Top 10 by Free float-adjusted Market Capitalisation



Sector Allocation



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