

XINT M G-DM HL Canada P CAD Index

CAD

The XINT M G-DM HL Canada P CAD 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 CAD

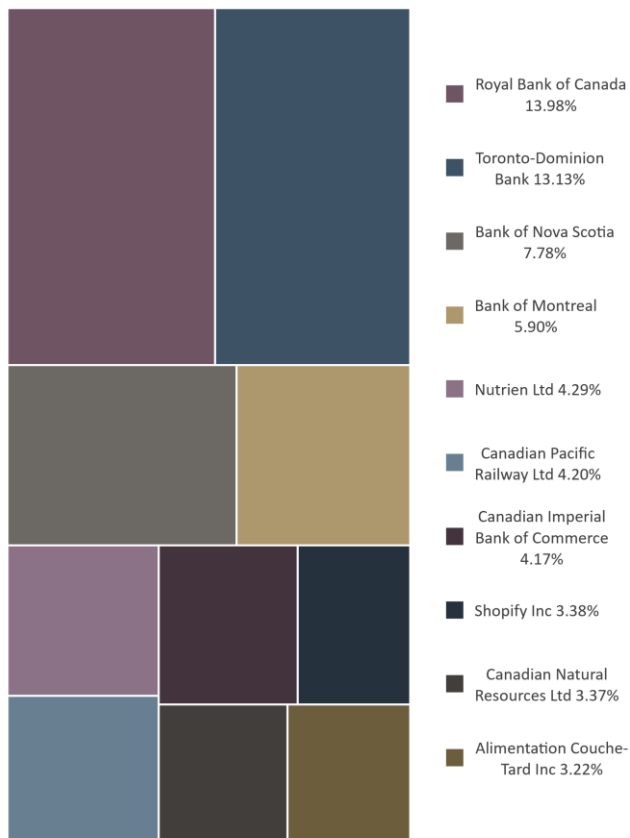


Index Return %	annualised	Standard Deviation %	annualised	Maximum Drawdown	
3M	-5.20	3M	7.61	From	13 Jul 2018
6M	11.39	6M	7.32	To	24 Dec 2018
1Y	-0.63	1Y	10.40	Return	-17.08%

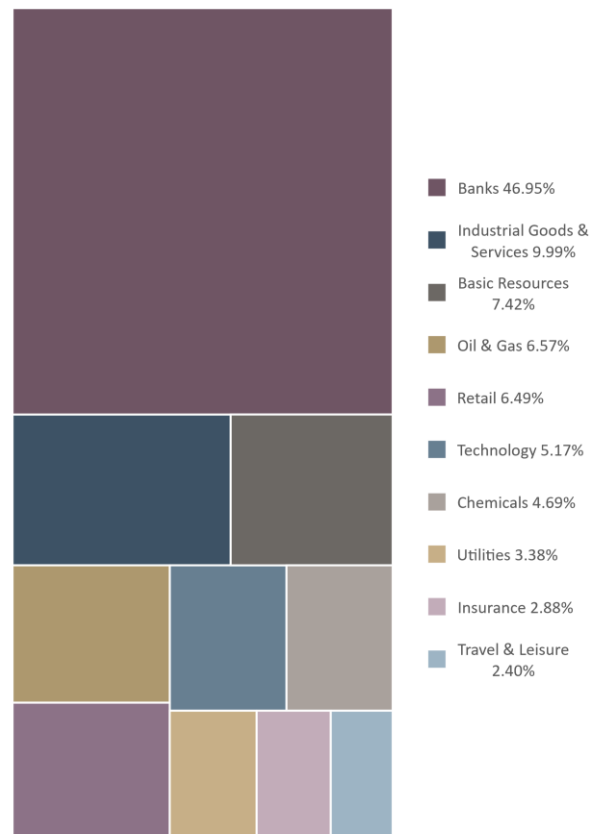
TOP 10 Largest Constituents

	FFMV million	Weight	Industry Sector
Royal Bank of Canada	151,946	13.98%	Banks
Toronto-Dominion Bank	142,619	13.13%	Banks
Bank of Nova Scotia	84,498	7.78%	Banks
Bank of Montreal	64,090	5.90%	Banks
Nutrien Ltd	46,614	4.29%	Chemicals
Canadian Pacific Railway Ltd	45,681	4.20%	Industrial Goods & Services
Canadian Imperial Bank of Commerce	45,276	4.17%	Banks
Shopify Inc	36,691	3.38%	Industrial Goods & Services
Canadian Natural Resources Ltd	36,650	3.37%	Oil & Gas
Alimentation Couche-Tard Inc	34,955	3.22%	Retail
Total	689,020	63.41%	

Top 10 by Free float-adjusted Market Capitalisation



Sector Allocation



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