

XINT M G-DM HL Europe P EUR Index

EUR

The XINT M G-DM HL Europe P EUR Index covers the highly liquid and liquid segments of the Europe equity market. The index membership comprises the 436 largest companies by free float-adjusted market value and represents approximately 85% of the European market.

INDEX PERFORMANCE - PRICE RETURN EUR

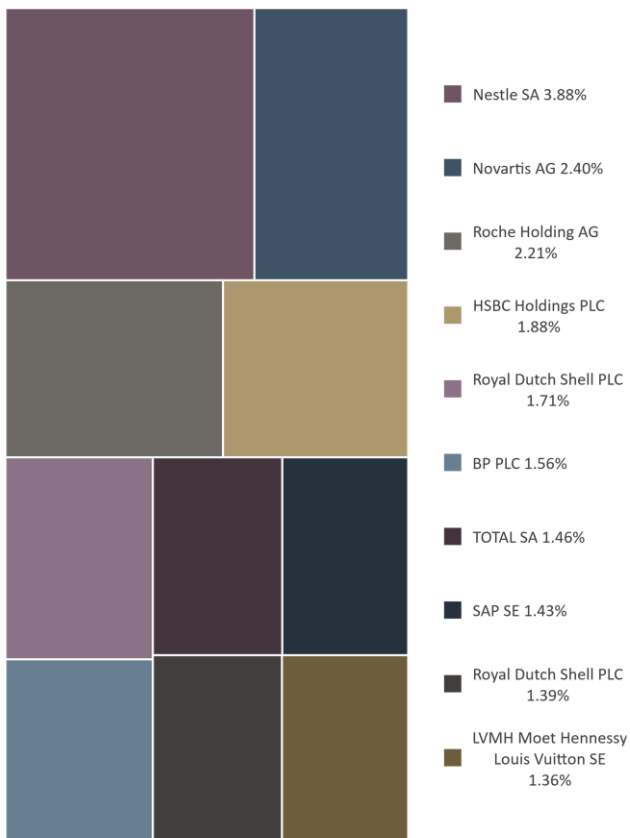


Index Return %	annualised	Standard Deviation %	annualised	Maximum Drawdown	
3M	-5.29	3M	10.46	From	23 Jan 2018
6M	15.37	6M	9.65	To	27 Dec 2018
1Y	-1.12	1Y	11.57	Return	-17.90%

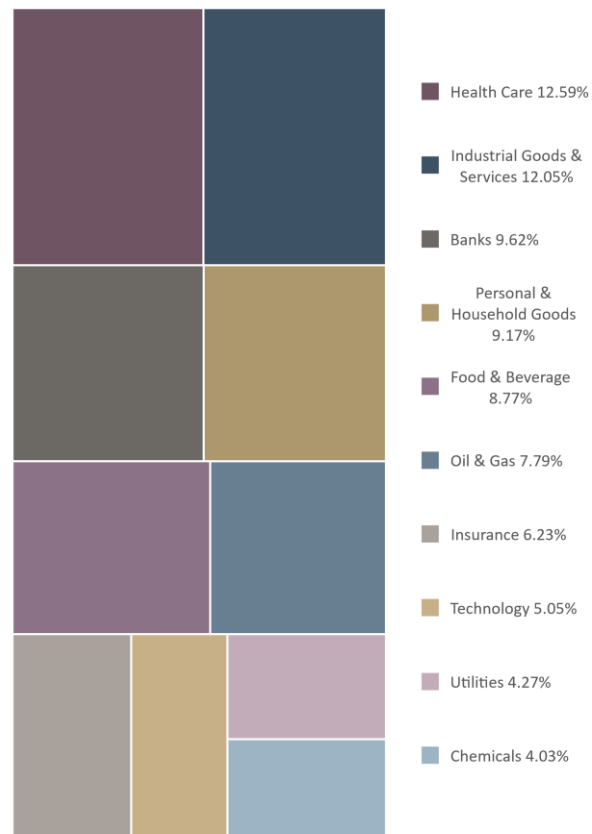
TOP 10 Largest Constituents

	FFMV million	Weight	Industry Sector
Nestle SA 3.88%	298,436	3.88%	Food & Beverage
Novartis AG 2.40%	184,562	2.40%	Health Care
Roche Holding AG 2.21%	169,957	2.21%	Health Care
HSBC Holdings PLC 1.88%	144,514	1.88%	Banks
Royal Dutch Shell PLC 1.71%	131,138	1.71%	Oil & Gas
BP PLC 1.56%	119,532	1.56%	Oil & Gas
TOTAL SA 1.46%	112,539	1.46%	Oil & Gas
SAP SE 1.43%	109,799	1.43%	Technology
Royal Dutch Shell PLC 1.39%	107,194	1.39%	Oil & Gas
LVMH Moet Hennessy Louis Vuitton SE 1.36%	104,648	1.36%	Personal & Household Goods
Total	1,482,319	19.29%	

Top 10 by Free float-adjusted Market Capitalisation



Sector Allocation



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