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XINT M G-DM HL Netherlands NTR USD Index

USD

The XINT M G-DM HL Netherlands NTR USD Index covers the highly liquid and liquid segment of the Dutch equity market. The index membership comprises the 20 largest companies by freefloat adjusted market value and represents approximately 85% of the Dutch market.

INDEX PERFORMANCE - PRICE RETURN USD

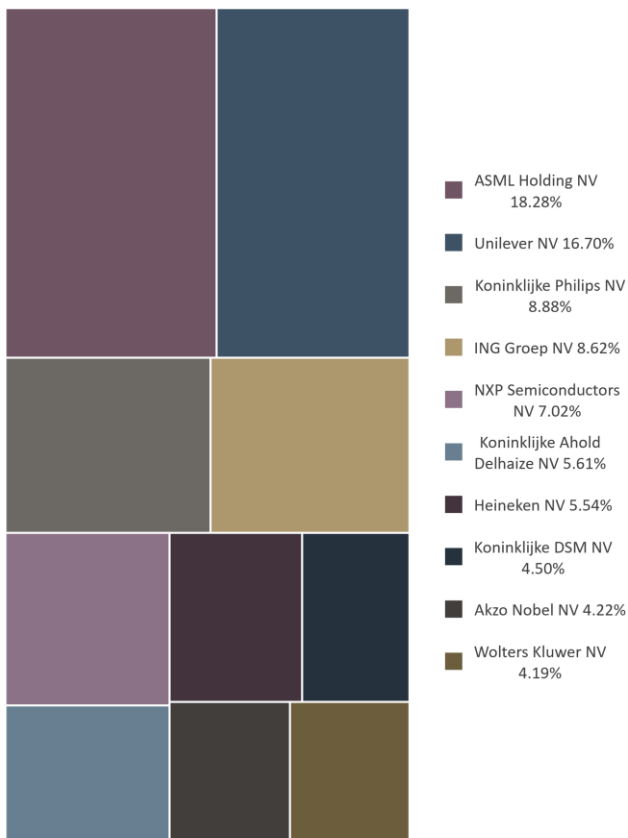


| Index Return % | annualised | Standard Deviation % | annualised | Maximum Drawdown | |
|----------------|------------|----------------------|------------|------------------|-------------|
| 3M | 3.90 | 3M | 12.80 | From | 25 Jan 2018 |
| 6M | 25.99 | 6M | 11.97 | To | 3 Jan 2019 |
| 1Y | 2.06 | 1Y | 14.39 | Return | -20.92% |

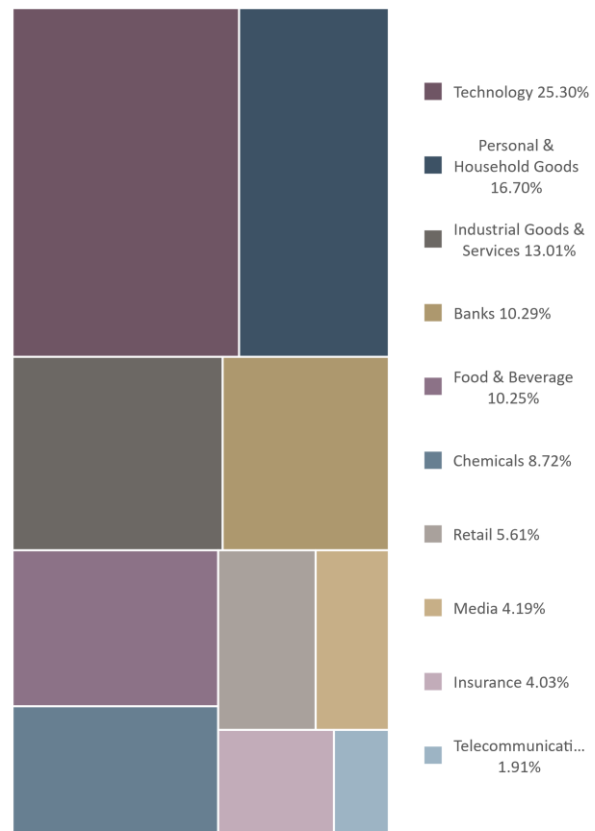
TOP 10 Largest Constituents

| | FFMV million | Weight | Industry Sector |
|-------------------------------------|----------------|---------------|-----------------------------|
| ASML Holding NV 18.28% | 92,544 | 18.28% | Technology |
| Unilever NV 16.70% | 84,556 | 16.70% | Personal & Household Goods |
| Koninklijke Philips NV 8.88% | 44,955 | 8.88% | Industrial Goods & Services |
| ING Groep NV 8.62% | 43,637 | 8.62% | Banks |
| NXP Semiconductors NV 7.02% | 35,529 | 7.02% | Technology |
| Koninklijke Ahold Delhaize NV 5.61% | 28,393 | 5.61% | Retail |
| Heineken NV 5.54% | 28,026 | 5.54% | Food & Beverage |
| Koninklijke DSM NV 4.50% | 22,783 | 4.50% | Chemicals |
| Akzo Nobel NV 4.22% | 21,362 | 4.22% | Chemicals |
| Wolters Kluwer NV 4.19% | 21,190 | 4.19% | Media |
| Total | 422,974 | 83.54% | |

Top 10 by Free float-adjusted Market Capitalisation



Sector Allocation



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