

XINT M G-DM HL North America NTR USD Index

USD

The XINT M G-DM HL North America NTR USD Index covers the highly liquid and liquid segments of the Eurozone equity market. The index membership comprises the 722 largest companies by free float-adjusted market value and represents approximately 85% of the Eurozone market.

INDEX PERFORMANCE - PRICE RETURN USD

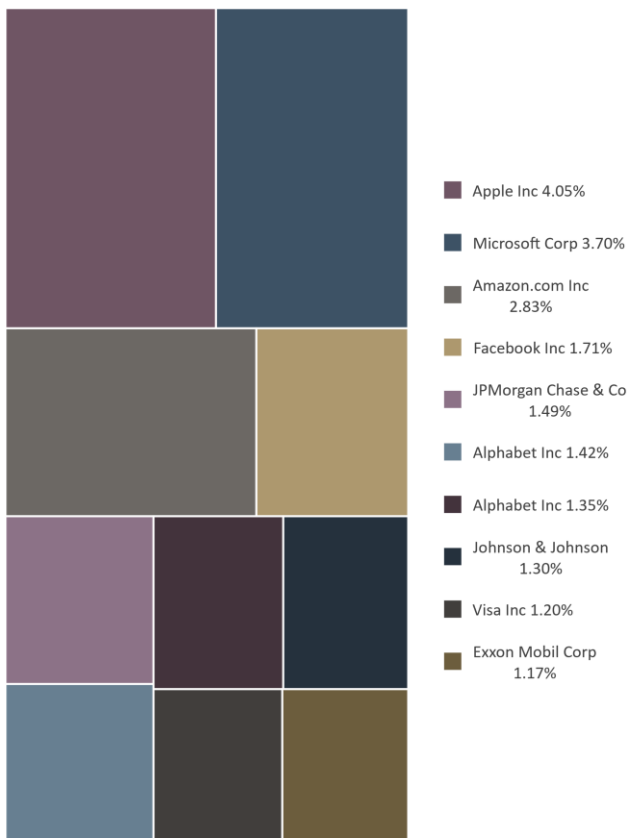


Index Return %	annualised	Standard Deviation %	annualised	Maximum Drawdown	
3M	6.51	3M	11.67	From	20 Sep 2018
6M	22.55	6M	10.48	To	24 Dec 2018
1Y	7.36	1Y	15.08	Return	-19.64%

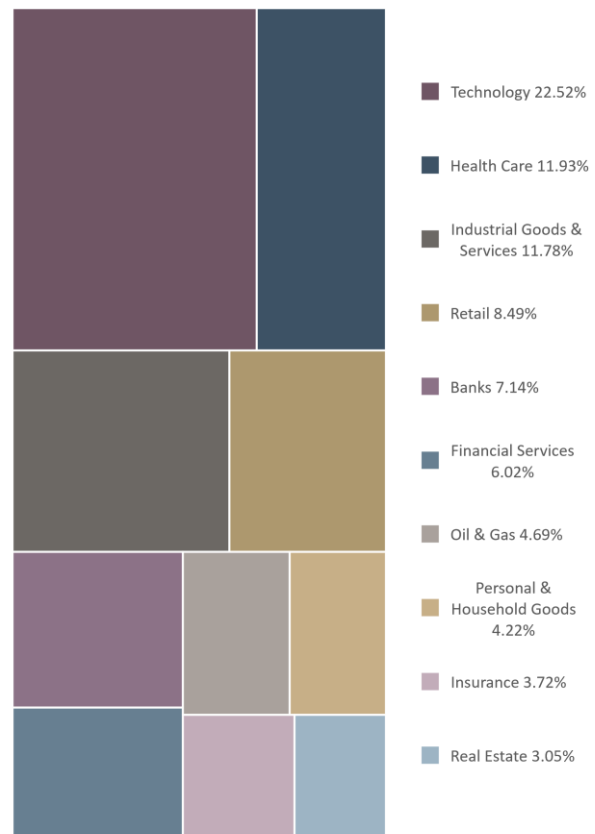
TOP 10 Largest Constituents

	FFMV million	Weight	Industry Sector
Apple Inc 4.05%	1,093,814	4.05%	Technology
Microsoft Corp 3.70%	998,704	3.70%	Technology
Amazon.com Inc 2.83%	764,617	2.83%	Retail
Facebook Inc 1.71%	463,199	1.71%	Technology
JPMorgan Chase & Co 1.49%	402,488	1.49%	Banks
Alphabet Inc 1.42%	382,684	1.42%	Technology
Alphabet Inc 1.35%	363,364	1.35%	Technology
Johnson & Johnson 1.30%	349,839	1.30%	Health Care
Visa Inc 1.20%	322,796	1.20%	Financial Services
Exxon Mobil Corp 1.17%	315,071	1.17%	Oil & Gas
Total	5,456,576	20.20%	

Top 10 by Free float-adjusted Market Capitalisation



Sector Allocation



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