

XINT M G-DM HL United States NTR USD Index

USD

The XINT M G-DM HL United States NTR USD Index covers the highly liquid and liquid segment of the American equity market. The index membership comprises the 631 largest companies by freefloat adjusted market value and represents approximately 85% of the American market.

INDEX PERFORMANCE - PRICE RETURN USD

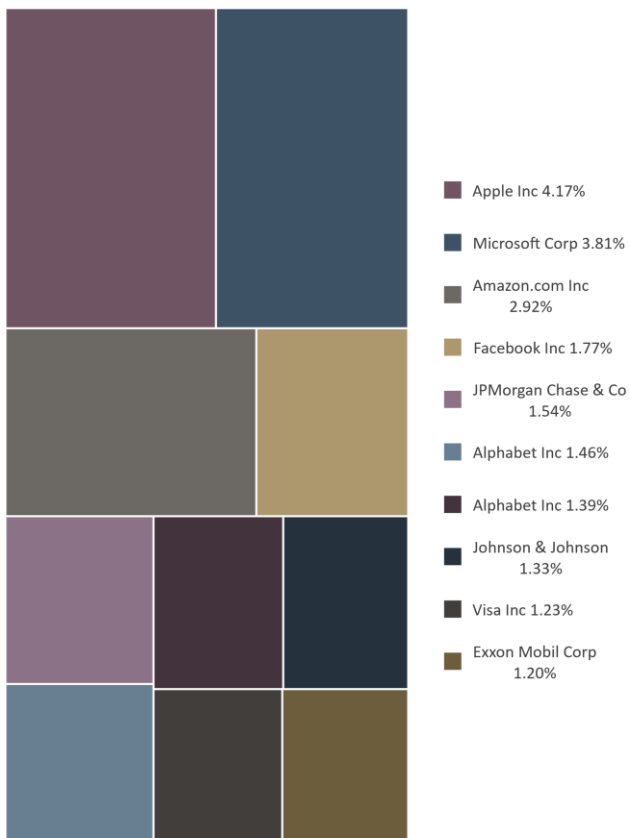


Index Return %	annualised	Standard Deviation %	annualised	Maximum Drawdown	
3M	6.39	3M	11.90	From	20 Sep 2018
6M	23.08	6M	10.66	To	24 Dec 2018
1Y	7.79	1Y	15.43	Return	-19.67%

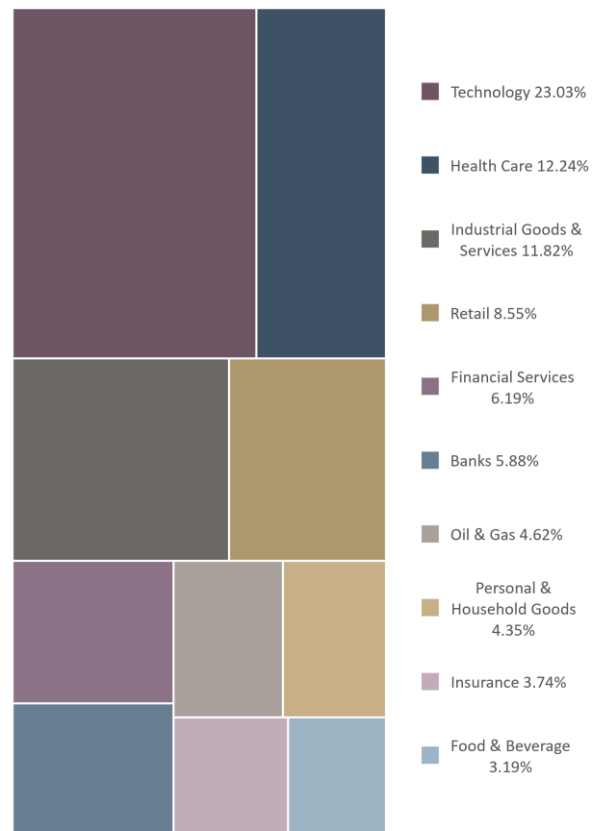
TOP 10 Largest Constituents

	FFMV million	Weight	Industry Sector
Apple Inc 4.17%	1,093,814	4.17%	Technology
Microsoft Corp 3.81%	998,704	3.81%	Technology
Amazon.com Inc 2.92%	764,617	2.92%	Retail
Facebook Inc 1.77%	463,199	1.77%	Technology
JPMorgan Chase & Co 1.54%	402,488	1.54%	Banks
Alphabet Inc 1.46%	382,684	1.46%	Technology
Alphabet Inc 1.39%	363,364	1.39%	Technology
Johnson & Johnson 1.33%	349,839	1.33%	Health Care
Visa Inc 1.23%	322,796	1.23%	Financial Services
Exxon Mobil Corp 1.20%	315,071	1.20%	Oil & Gas
Total	5,456,576	20.81%	

Top 10 by Free float-adjusted Market Capitalisation



Sector Allocation



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