

CETFA Monthly Report (\$ millions)
as of September 30, 2018

New ETFs Launched in 2018 - Top Funds by AUM

ETF Name	Ticker	Management Code	AUM	% of Total
1 BMO Europe High Dividend Covered Call ETF	ZWP	BMO	\$ 1,048	0.6%
2 Vanguard Growth ETF Portfolio	VGRO	VNG	405	0.2%
3 Vanguard Balanced ETF Portfolio	VBAL	VNG	277	0.2%
4 AGFQ Enhanced Global Infrastructure ETF	QIF	AGF	266	0.2%
5 Franklin Liberty Global Aggregate Bond ETF (CAD-Hedged)	FLGA	FLS	228	0.1%
6 RBC Vision Women's Leadership MSCI Canada Index ETF	RDDR	RBC	206	0.1%
7 Mackenzie US Large Cap Equity Index ETF	QUJI	MFC	192	0.1%
8 Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	QUIG	MFC	160	0.1%
9 Purpose Multi-Asset Income Fund	PINC	PFC	151	0.1%
10 Vanguard Conservative ETF Portfolio	VONS	VNO	106	0.1%
11 Mackenzie Canadian Large Cap Equity Index ETF	OCE	MFC	104	0.1%
12 Invesco S&P 500 Equal Weight Index ETF	EQL	AIM	80	-
13 Mackenzie Canadian Aggregate Bond Index ETF	QBB	MFC	73	-
14 AGFQ Enhanced Global ESO Factors ETF	QEF	AGF	70	-
15 Global Healthcare Income & Growth ETF	HIG	BRM	50	-
16 Tech Leaders Income ETF	TLF	BRM	39	-
17 Purpose Strategic Yield Fund	SYLD	PFC	38	-
18 Dynamic iShares Active Investment Grade Floating Rate ETF	DOVY	BLK	38	-
19 Mackenzie US TIPS Index ETF (CAD-Hedged)	QTPF	MFC	33	-
20 BMO US High Dividend Covered Call Hedged to CAD ETF	ZWS	BMO	31	-
21 BMO Global Multi-Sector Bond ETF	ZMSB	BMO	26	-
22 BMO Corporate Bond Index ETF	ZCB	BMO	26	-
23 Horizons Active Emerging Markets Bond ETF	HEMB	HRZ	25	-
24 Evolve Active Core Fixed Income ETF	FIXD	EVL	25	-
25 Purpose Global Financials Income Fund	PFQ	PFC	24	-
			\$ 3,689	2.3%

*Source: Strategic Insight

New ETFs Launched in 2018 - Top Funds by Current Month Net Creations

ETF Name	Ticker	Management Code	Net Creations	% of Total
1 Vanguard Growth ETF Portfolio	VGRW	VNG	\$ 32	5.5%
2 Vanguard Balanced ETF Portfolio	VBAL	VNG	32	5.4%
3 Fidelity U.S. Dividend for Rising Rates Index ETF	FCRR	FID	21	3.6%
4 BMO Europe High Dividend Covered Call ETF	ZWP	BMO	19	3.2%
5 Invesco S&P 500 Equal Weight Index ETF	EOL	AIM	17	2.9%
6 BMO Global Multi-Sector Bond ETF	ZMSB	BMO	15	2.5%
7 Vanguard Conservative ETF Portfolio	VONS	VNG	14	2.3%
8 Fidelity International High Dividend Index ETF	FCID	FID	13	2.1%
9 First Asset Enhanced Government Bond ETF	FGOU	FAF	12	2.0%
10 Fidelity U.S. Dividend for Rising Rates Currency Neutral Index ETF	FCRN	FID	11	1.9%
11 Fidelity U.S. High Dividend Index ETF	FCUD	FID	10	1.7%
12 Franklin LibertyQT Emerging Markets Index ETF	FLEM	FLS	7	1.1%
13 Fidelity Canadian High Dividend Index ETF	FCDD	FID	6	1.1%
14 Desjardins RI USA - Low CO2 Index ETF	DRMU	DJD	6	1.0%
15 Desjardins RI Active Canadian Bond - Low CO2 ETF	DRCU	DJD	6	1.0%
16 Desjardins RI USA Multifactor - Low CO2 ETF	DRFU	DJD	6	1.0%
17 Mackenzie US Large Cap Equity Index ETF	QUJI	MFC	5	0.8%
18 Fidelity U.S. High Dividend Currency Neutral Index ETF	FCUH	FID	5	0.8%
19 Desjardins RI Developed ex-USA ex-Canada Multifactor - Low CO2 ETF	DRDF	DJD	5	0.8%
20 Dynamic iShares Active Investment Grade Floating Rate ETF	DOVY	BLK	4	0.8%
21 Mackenzie Canadian All Corporate Bond Index ETF	QCB	MFC	4	0.7%
22 Coincapital STOXX B.R.A.I.N. Index Fund	THNK	CCI	3	0.5%
23 Coincapital STOXX Blockchain Patents Innovation Index Fund	LDGR	CCI	3	0.5%
24 RBC U.S. Banks Yield Index ETF	RUBY	RBC	3	0.5%
25 WisdomTree Japan Equity Index ETF	JAPN	WDT	2	0.4%
			\$ 262	44.3%

*Source: Strategic Insight

Net Creations by Asset Category

Asset Category	Current Month	Previous Month	Change	YTD 2018	% of Total
Total	\$ 892	\$ 3,104	-66.9%	\$ 15,103	100.0%
Fixed Income	520	674	-22.8%	3,589	23.8%
Investment grade	473	523	-9.4%	2,804	18.6%
Corporate	(22)	276	-	(127)	-0.8%
Government	119	21	469.4%	109	0.7%
Mix	376	226	66.4%	2,822	18.7%
High yield	47	151	-68.9%	785	5.2%
Corporate	25	11	130.0%	(274)	-1.8%
Emerging markets	(3)	8	-	62	0.4%
Mix	25	132	-81.1%	998	6.6%
Equity	3	2,348	-99.9%	10,761	71.3%
Canada	(71)	1,307	-	2,265	15.0%
US	(25)	564	-	2,862	18.9%
Emerging Markets	3	(68)	-	814	5.4%
International	36	103	-64.8%	1,345	8.9%
North America	12	19	-35.0%	63	0.4%
Europe	17	4	348.7%	1,128	7.5%
Global	32	84	-62.2%	907	6.0%
Sector	-	336	-	1,378	9.1%
Agriculture	(2)	-	-	(33)	-0.2%
Consumer staples	(1)	(9)	-	(2)	-
Energy	(47)	(23)	-	(247)	-1.6%
Financials	(27)	137	-	292	1.9%
Health care	(39)	40	-	469	3.1%
Industrials	6	(9)	-	11	0.1%
Utilities & Infrastructure	(3)	8	-	286	1.9%
Materials	25	148	-83.4%	111	0.7%
Metals	3	8	-57.6%	(4)	-
Multiple	1	8	-93.3%	6	-
Real estate	41	25	61.7%	(134)	-0.9%
Technology	42	3	-	923	4.1%
Commodities	(9)	(67)	-	(216)	-1.4%
Energy	1	(55)	-	(241)	-1.6%
Metals	(10)	(12)	-	26	0.2%
Multi-asset class	77	145	-46.8%	916	6.1%
Currency	(1)	1	-	50	0.3%
Volatility	2	2	22.7%	2	-
of which inverse/leveraged	\$ 3	\$ (2)	-	(134)	-0.9%

*Source: Strategic Insight

Market Share by Asset Category

Asset Category	Current Month	Previous Month	Change	Dec 2017
Total	100.0%	100.0%	-	100.0%
Fixed Income	27.3%	27.1%	0.2%	28.5%
Investment grade	23.5%	23.4%	0.2%	24.7%
Corporate	9.4%	9.4%	-	10.7%
Government	3.9%	3.9%	-	4.3%
Mix	10.3%	10.1%	0.2%	9.7%
High yield	3.8%	3.8%	-	3.8%
Corporate	2.1%	2.1%	-	2.5%
Emerging markets	0.2%	0.2%	-	0.2%
Mix	1.5%	1.5%	-	1.0%
Equity	70.2%	70.4%	-0.2%	69.3%
Canada	26.2%	26.5%	-0.3%	27.9%
US	19.1%	19.1%	-	17.7%
Emerging Markets	2.0%	2.1%	-	1.9%
International	9.4%	9.3%	-	9.5%
North America	0.5%	0.5%	-	0.6%
Europe	0.8%	0.8%	-	0.1%
Global	2.7%	2.7%	-	2.3%
Sector	9.4%	9.4%	-	9.3%
Agriculture	0.1%	0.1%	-	0.2%
Consumer staples	0.1%	0.1%	-	0.1%
Energy	0.8%	0.8%	-	1.0%
Financials	2.2%	2.3%	-0.1%	2.2%
Health care	1.3%	1.2%	0.1%	0.9%
Industrials	0.1%	0.1%	-	0.1%
Utilities & Infrastructure	1.0%	1.0%	-	0.9%
Materials	0.7%	0.7%	-	0.9%
Metals	0.1%	0.1%	-	0.2%
Multiple	0.1%	0.1%	-	0.1%
Real estate	1.5%	1.5%	-	1.7%
Technology	1.3%	1.3%	-	0.9%
Commodities	0.6%	0.6%	-	0.9%
Energy	0.3%	0.2%	-	0.4%
Metals	0.4%	0.4%	-	0.4%
Multi-asset class	1.7%	1.7%	-	1.3%
Currency	0.1%	0.1%	-	0.1%
Volatility	-	-	-	-
of which inverse/leveraged	0.5%	0.5%	-	0.7%

*Source: Strategic Insight

CETFA Monthly Report (\$ millions)

as of September 30, 2018

AUM by Asset Category				
Asset Category	Current Month	Previous Month	Change	Dec 2017
Total	\$ 163,008	\$ 163,701	-0.4%	\$ 147,137
Fixed income	44,583	44,427	0.4%	41,924
Investment grade	38,348	38,230	0.3%	36,405
Corporate	15,252	15,395	-0.9%	15,792
Government	6,365	6,322	0.7%	6,393
Mix	16,731	16,513	1.3%	14,220
High yield	6,235	6,196	0.6%	5,519
Corporate	3,376	3,362	0.4%	3,670
Emerging markets	369	366	0.8%	329
Mix	2,490	2,469	0.9%	1,520
Equity	114,352	115,232	-0.8%	101,911
Canada	42,666	43,307	-1.5%	41,097
US	31,194	31,258	-0.2%	26,042
Emerging Markets	3,320	3,405	-2.5%	2,736
International	15,253	15,245	0.1%	13,951
North America	891	891	-	861
Europe	1,257	1,255	0.1%	178
Global	4,430	4,434	-0.1%	3,421
Sector	15,340	15,437	-0.6%	13,625
Agriculture	235	238	-1.0%	266
Consumer staples	124	123	0.3%	131
Energy	1,266	1,338	-5.4%	1,513
Financials	3,610	3,763	-4.1%	3,295
Health care	2,132	2,012	6.0%	1,333
Industrials	115	112	2.8%	97
Utilities & Infrastructure	1,576	1,610	-2.1%	1,393
Materials	1,153	1,157	-0.3%	1,279
Metals	236	234	0.8%	288
Multiple	224	224	-0.1%	207
Real estate	2,492	2,476	0.6%	2,517
Technology	2,177	2,150	1.3%	1,308
Commodities	1,011	1,023	-1.2%	1,258
Energy	413	406	1.7%	607
Metals	598	617	-3.1%	651
Multi-asset class	2,842	2,797	1.6%	1,856
Currency	210	214	-1.8%	133
Volatility	10	9	19.1%	55

*Source: Strategic Insight