

CETFA Monthly Report (\$ millions)
as of October 31, 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	\$ 1,045	0.7%
2 Vanguard Growth ETF Portfolio	VGRO	VNG	436	0.3%
3 Franklin Liberty Global Aggregate Bond ETF (CAD-Hedged)	FLGA	FLS	328	0.2%
4 Vanguard Balanced ETF Portfolio	VBAL	VNG	300	0.2%
5 AGFQ Enhanced Global Infrastructure ETF	QIF	AGF	283	0.2%
6 RBC Vision Women's Leadership MSCI Canada Index ETF	RLDR	RBC	193	0.1%
7 Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	OUIG	MFC	161	0.1%
8 Mackenzie US Large Cap Equity Index ETF	OUU	MFC	148	0.1%
9 Purpose Multi-Asset Income Fund	PINC	PPC	142	0.1%
10 First Asset Health Care Giants Covered Call ETF	FHI	FAF	110	0.1%
11 Vanguard Conservative ETF Portfolio	VCNS	VNG	108	0.1%
12 Mackenzie Canadian Large Cap Equity Index ETF	OCE	MFC	99	0.1%
13 ONE North American Core Plus Bond ETF	ONEB	WDT	95	0.1%
14 Invesco S&P 500 Equal Weight Index ETF	EQL	AIM	90	0.1%
15 Mackenzie Canadian Aggregate Bond Index ETF	QBS	MFC	70	-
16 AGFQ Enhanced Global ESG Factors ETF	QEF	AGF	67	-
20 Purpose Strategic Yield Fund	HYL	PPC	43	-
17 Global Healthcare Income & Growth ETF	OTIP	MFC	40	-
18 Fidelity U.S. Dividend for Rising Rates Index ETF	FCRR	FID	46	-
19 Dynamic iShares Active Investment Grade Floating Rate ETF	DXV	BLK	43	-
21 Mackenzie US TIPS Index ETF (CAD-Hedged)	QTP	MFC	40	-
22 Fidelity Canadian High Dividend Index ETF	FCCD	FID	37	-
23 Tech Leaders Income ETF	TLF	BRM	35	-
24 First Asset Enhanced Government Bond ETF	FGOU	FAF	33	-
25 Invesco S&P Europe 350 Equal Weight Index ETF	EQE	AIM	33	-
			\$ 4,021	2.6%

*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 Franklin Liberty Global Aggregate Bond ETF (CAD-Hedged)	FLGA	FLS	\$ 103	7.4%
2 ONE North American Core Plus Bond ETF	ONEB	WDT	96	6.9%
3 First Asset Health Care Giants Covered Call ETF	FHI	FAF	95	6.9%
4 BMO Europe High Dividend Covered Call ETF	ZWP	BMO	53	3.8%
5 Vanguard Growth ETF Portfolio	VGRO	VNG	47	3.4%
6 Invesco S&P Europe 350 Equal Weight Index ETF	EQE	AIM	32	2.3%
7 Vanguard Balanced ETF Portfolio	VBAL	VNG	31	2.2%
8 Fidelity Canadian High Dividend Index ETF	FCCD	FID	31	2.2%
9 AGFQ Enhanced Core Global Multi-Sector Bond ETF	QGB	AGF	25	1.8%
10 Fidelity U.S. Dividend for Rising Rates Index ETF	FCRR	FID	25	1.8%
11 AGFQ Enhanced Global Infrastructure ETF	QIF	AGF	21	1.5%
12 First Asset Enhanced Government Bond ETF	FGOU	FAF	19	1.4%
13 Hamilton Capital Canadian Bank Variable-Weight ETF	HCB	HMC	13	0.9%
14 BMO Global Communications Index ETF	COMM	BMO	8	0.6%
15 Mackenzie US TIPS Index ETF (CAD-Hedged)	QTP	MFC	8	0.6%
16 Fidelity U.S. Dividend for Rising Rates Currency Neutral Index ETF	FORH	FID	7	0.5%
17 Fidelity International High Dividend Index ETF	FQID	FID	7	0.5%
18 Fidelity U.S. High Dividend Index ETF	FCUD	FID	7	0.5%
19 Dynamic iShares Active Investment Grade Floating Rate ETF	DXV	BLK	7	0.5%
20 Invesco S&P 500 Equal Weight Index ETF	EQL	AIM	5	0.4%
21 WisdomTree Japan Equity Index ETF	JAPN	WDT	5	0.4%
22 Purpose Strategic Yield Fund	HYL	PPC	5	0.4%
23 Fidelity U.S. High Dividend Currency Neutral Index ETF	FDUH	FID	5	0.3%
24 Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	OUIG	MFC	4	0.3%
25 Mackenzie US High Yield Bond Index ETF (CAD-Hedged)	QHY	MFC	4	0.3%
			\$ 663	47.9%

*Source: Strategic Insight

Net Creations by Asset Category

Asset Category	Current Month	Previous Month	Change	YTD 2018	% of Total
Total	\$ 1,385	\$ 592	133.8%	\$ 16,468	100.0%
Fixed Income	(174)	520	-	3,415	20.7%
Investment grade	(198)	473	-	2,606	15.8%
Corporate	(197)	(22)	-	(324)	-2.0%
Government	(118)	119	-	(9)	-0.1%
Mix	117	376	-69.0%	2,939	17.8%
High yield	24	47	-48.9%	809	4.9%
Corporate	(42)	25	-	(316)	-1.9%
Emerging markets	(13)	(9)	-	48	0.3%
Mix	79	25	216.7%	1,077	6.5%
Equity	1,494	3	-	12,255	74.3%
Canada	202	(71)	-	2,468	15.0%
US	683	(25)	-	3,545	21.5%
Emerging Markets	9	3	162.6%	823	5.0%
International	251	36	594.7%	1,596	9.7%
North America	8	12	-36.4%	71	0.4%
Europe	57	17	243.2%	1,185	7.2%
Global	91	32	184.3%	997	6.0%
Sector	193	(1)	-	1,571	9.5%
Agriculture	8	(2)	-	(25)	-0.2%
Consumer staples	5	(1)	-	3	-
Energy	63	(47)	-	(184)	-1.1%
Financials	35	(27)	-	326	2.0%
Health care	116	(39)	-	585	3.6%
Industrials	3	6	-50.8%	14	0.1%
Utilities & Infrastructure	24	(3)	-	310	1.9%
Materials	(21)	25	-	90	0.5%
Metals	-	3	-	(4)	-
Multiple	3	1	394.3%	8	0.1%
Real estate	(28)	41	-	(162)	-1.0%
Technology	(13)	42	-	609	3.7%
Commodities	(7)	(9)	-	(223)	-1.4%
Energy	(13)	1	-	(254)	-1.5%
Metals	6	(10)	-	31	0.2%
Multi-asset class	97	77	26.1%	1,013	6.1%
Currency	(19)	(1)	-	31	0.2%
Volatility	(6)	2	-	(3)	-
of which inverse/leveraged	\$ (9)	\$ 3	-	(143)	-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	28.1%	27.3%	0.7%	28.5%
Investment grade	24.1%	23.5%	0.6%	24.7%
Corporate	9.5%	9.4%	0.2%	10.7%
Government	3.9%	3.9%	-	4.3%
Mix	10.6%	10.3%	0.4%	9.7%
High yield	3.9%	3.8%	0.1%	3.8%
Corporate	2.1%	2.1%	-	2.5%
Emerging markets	0.2%	0.2%	-	0.2%
Mix	1.6%	1.5%	0.1%	1.0%
Equity	69.4%	70.2%	-0.8%	69.3%
Canada	25.6%	26.2%	-0.6%	27.9%
US	19.2%	19.1%	0.1%	17.7%
Emerging Markets	2.0%	2.0%	-	1.9%
International	9.3%	9.4%	-0.1%	9.5%
North America	0.6%	0.5%	-	0.6%
Europe	0.8%	0.8%	-	0.1%
Global	2.7%	2.7%	-	2.3%
Sector	9.2%	9.4%	-0.2%	9.3%
Agriculture	0.1%	0.1%	-	0.2%
Consumer staples	0.1%	0.1%	-	0.1%
Energy	0.7%	0.8%	-	1.0%
Financials	2.2%	2.2%	-	2.2%
Health care	1.2%	1.3%	-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	1.2%	1.3%	-0.1%	0.9%
Commodities	0.6%	0.6%	-	0.9%
Energy	0.2%	0.3%	-	0.4%
Metals	0.4%	0.4%	-	0.4%
Multi-asset class	1.8%	1.7%	0.1%	1.3%
Currency	0.1%	0.1%	-	0.1%
Volatility	-	-	-	-
of which inverse/leveraged	0.5%	0.5%	-	0.7%

*Source: Strategic Insight

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AUM of ETFs by Provider by Asset Category

Table with 30 columns for Asset Category, Management Code, and 29 Providers (BlackRock, BMO, Vanguard, etc.). Rows include Total, Fixed income, Equity, Emerging Markets, etc.

*Source: Strategic Insight

Number of ETFs by Provider by Asset Category

Table with 30 columns for Asset Category, Management Code, and 29 Providers. Rows include Total, Fixed income, Equity, Emerging Markets, etc.

*Source: Strategic Insight

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AUM by Asset Category

Asset Category	Current Month	Previous Month	Change	Dec 2017
Total	\$ 157,409	\$ 163,008	-3.4%	\$ 147,137
Fixed income	44,167	44,583	-0.9%	41,924
Investment grade	37,955	38,348	-1.0%	36,405
Corporate	15,011	15,252	-1.6%	15,792
Government	6,200	6,365	-2.6%	6,393
Mix	16,744	16,731	0.1%	14,220
High yield	6,212	6,235	-0.4%	5,519
Corporate	3,303	3,376	-2.2%	3,670
Emerging markets	355	369	-3.9%	329
Mix	2,554	2,490	2.6%	1,520
Equity	109,208	114,352	-4.5%	101,911
Canada	40,284	42,666	-5.6%	41,097
US	30,278	31,194	-2.9%	26,042
Emerging Markets	3,145	3,320	-5.3%	2,736
International	14,608	15,253	-4.2%	13,951
North America	869	891	-2.4%	861
Europe	1,242	1,257	-1.2%	178
Global	4,264	4,430	-3.8%	3,421
Sector	14,518	15,340	-5.4%	13,625
Agriculture	231	235	-1.7%	266
Consumer staples	127	124	2.3%	131
Energy	1,154	1,266	-8.8%	1,513
Financials	3,436	3,610	-4.8%	3,295
Health care	1,912	2,132	-10.3%	1,333
Industrials	113	115	-2.3%	97
Utilities & Infrastructure	1,578	1,576	0.1%	1,393
Materials	1,145	1,153	-0.7%	1,279
Metals	224	236	-5.0%	288
Multiple	225	224	0.4%	207
Real estate	2,417	2,492	-3.0%	2,517
Technology	1,957	2,177	-10.1%	1,308
Commodities	1,003	1,011	-0.8%	1,258
Energy	389	413	-5.7%	607
Metals	614	598	2.7%	651
Multi-asset class	2,828	2,842	-0.5%	1,856
Currency	194	210	-7.7%	133
Volatility	9	10	-17.7%	55

*Source: Strategic Insight