

CETFA Monthly Report (\$ millions)
as of February 28, 2019

New ETFs Launched in 2019 - Top Funds by AUM				
ETF Name	Ticker	Management Code	AUM	% of Total
1 Franklin FTSE U.S. Index ETF	FLAM	FLS	\$ 269	0.2%
2 Franklin FTSE Canada All Cap Index ETF	FLOD	FLS	252	0.1%
3 Franklin FTSE Europe ex U.K. Index ETF	FLUR	FLS	147	0.1%
4 Middlefield REIT INDEXPPLUS ETF	IDR	MFD	85	0.1%
5 Middlefield Healthcare & Life Sciences ETF	LS	MFD	73	-
6 Franklin FTSE Japan Index ETF	FLJA	FLS	67	-
7 PIMCO Global Short Maturity Fund (Canada)	PMNT	PMC	57	-
8 Horizons Equal Weight Canada Banks Index ETF	HEWB	HRZ	28	-
9 Horizons Laddered Canadian Preferred Share Index ETF	HLPR	HRZ	20	-
10 CIBC Active Investment Grade Corporate Bond ETF	CACB	CIB	19	-
11 BMO Tactical Dividend ETF Fund	ZZZD	BMO	17	-
12 Vanguard All-Equity ETF Portfolio	VEQT	VNG	15	-
13 BMO Ultra Short-Term US Bond ETF	ZUSU	BMO	15	-
14 BMO Covered Call US Banks ETF	ZWK	BMO	12	-
15 SmartBe Global Value Momentum Trend Index ETF	SBEA	SMB	11	-
16 Horizons Equal Weight Canada REIT Index ETF	HCRE	HRZ	11	-
17 NBI Liquid Alternatives ETF	NALT	NBC	10	-
18 Fidelity U.S. High Quality Index ETF	FCLQ	FID	9	-
19 Fidelity U.S. Low Volatility Index ETF	FCLV	FID	9	-
20 CIBC Multifactor U.S. Equity ETF	CMUE	CIB	8	-
21 CIBC Multifactor Canadian Equity ETF	CMCE	CIB	7	-
22 Fidelity Canadian High Quality Index ETF	FCQQ	FID	7	-
23 Vanguard Conservative Income ETF Portfolio	VCIP	VNG	6	-
24 Fidelity International High Quality Index ETF	FIHQ	FID	5	-
25 Harvest Global Gold Giants Index ETF	HGGG	HPG	5	-
			\$ 1,166	0.7%

*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 Middlefield REIT INDEXPPLUS ETF	IDR	MFD	\$ 86	11.3%
2 Middlefield Healthcare & Life Sciences ETF	LS	MFD	74	9.7%
3 PIMCO Global Short Maturity Fund (Canada)	PMNT	PMC	57	7.5%
4 Horizons Laddered Canadian Preferred Share Index ETF	HLPR	HRZ	20	2.6%
5 CIBC Active Investment Grade Corporate Bond ETF	CACB	CIB	16	2.1%
6 BMO Ultra Short-Term US Bond ETF	ZUSU	BMO	15	2.0%
7 Vanguard All-Equity ETF Portfolio	VEQT	VNG	14	1.8%
8 BMO NASDAQ 100 Equity Index ETF	ZNO	BMO	14	1.8%
9 BMO Covered Call US Banks ETF	ZWK	BMO	12	1.6%
10 NBI Liquid Alternatives ETF	NALT	NBC	10	1.3%
11 BMO Tactical Dividend ETF Fund	ZZZD	BMO	8	1.0%
12 SmartBe Global Value Momentum Trend Index ETF	SBEA	SMB	6	0.8%
13 CIBC Multifactor Canadian Equity ETF	CMCE	CIB	5	0.7%
14 CIBC Multifactor U.S. Equity ETF	CMUE	CIB	5	0.7%
15 NBI Active Canadian Preferred Shares ETF	NPRF	NBC	5	0.7%
16 Vanguard Conservative Income ETF Portfolio	VCIP	VNG	5	0.6%
17 BMO Growth ETF	ZGRD	BMO	5	0.6%
18 BMO Balanced ETF	ZBAL	BMO	5	0.6%
19 CIBC Active Investment Grade Floating Rate Bond ETF	CAFR	CIB	3	0.4%
20 PIMCO Low Duration Monthly Income Fund (Canada)	PLDI	PMC	3	0.4%
21 Fidelity Canadian High Quality Index ETF	FCQQ	FID	3	0.3%
22 NBI Global Real Assets Income ETF	NREA	NBC	2	0.2%
23 NBI Canadian Family Business ETF	NFBM	NBC	2	0.2%
24 BMO Equal Weight US Health Care Index ETF	ZHU	BMO	2	0.2%
25 BMO Conservative ETF	ZCON	BMO	2	0.2%
			\$ 376	49.4%

*Source: Strategic Insight

Not Creations by Asset Category					
Asset Category	Current Month	Previous Month	Change	YTD 2019	% of Total
Total	\$ 760	\$ 914	-16.8%	\$ 1,674	100.0%
Fixed Income	632	521	21.3%	1,152	68.8%
Investment grade	714	543	31.5%	1,258	75.1%
Corporate	(16)	480	-	464	27.7%
Government	188	53	101.6%	282	16.8%
Mix	542	(30)	-	512	30.6%
High yield	(83)	(23)	-	(105)	-6.3%
Corporate	(136)	(57)	-	(193)	-11.5%
Emerging markets	4	(31)	-	(27)	-1.6%
Mix	49	55	-25.0%	114	6.8%
Equity	(61)	252	-	191	11.4%
Canada	(675)	225	-	(450)	-26.9%
US	119	187	-36.5%	306	18.3%
Emerging Markets	218	59	269.6%	277	16.6%
International	69	(62)	-	7	0.4%
North America	(4)	(27)	-	(31)	-1.9%
Europe	(8)	6	-	(2)	-0.1%
Global	93	16	474.3%	109	6.5%
Sector	(8)	(152)	-	(25)	-1.5%
Agriculture	-	(7)	-	(7)	-0.4%
Consumer staples	-	(2)	-	(2)	-0.1%
Energy	(54)	(115)	-	(168)	-10.1%
Financials	(14)	(128)	-	(142)	-8.5%
Health care	53	45	17.2%	99	5.9%
Industrials	(5)	(10)	-	(15)	-0.9%
Utilities & Infrastructure	(5)	(1)	-	(6)	-0.4%
Materials	(47)	(22)	-	(68)	-4.1%
Metals	14	5	193.8%	19	1.1%
Multiple	14	3	307.2%	17	1.0%
Real estate	122	48	154.9%	170	10.2%
Technology	48	31	54.7%	79	4.7%
Commodities	14	(18)	-	(4)	-0.2%
Energy	(1)	(8)	-	(9)	-0.5%
Metals	15	(10)	-	5	0.3%
Multi-asset class	169	116	45.5%	285	17.0%
Currency	3	40	-92.1%	44	2.6%
Volatility	3	2	62.6%	5	0.3%
of which Inverse/leveraged	\$ 34	\$ (26)	-	\$ 8	0.5%

*Source: Strategic Insight

Market Share by Asset Category					
Asset Category	Current Month	Previous Month	Change	Dec 2018	
Total	100.0%	100.0%	-	100.0%	
Fixed Income	28.6%	29.0%	-0.4%	29.8%	
Investment grade	24.6%	25.0%	-0.3%	25.6%	
Corporate	9.7%	10.0%	-0.3%	10.1%	
Government	4.0%	4.1%	-	4.2%	
Mix	10.9%	10.9%	-	11.4%	
High yield	4.0%	4.1%	-0.1%	4.2%	
Corporate	2.1%	2.2%	-0.1%	2.3%	
Emerging markets	0.2%	0.2%	-	0.2%	
Mix	1.7%	1.7%	-	1.7%	
Equity	68.6%	68.2%	0.3%	67.5%	
Canada	25.4%	25.8%	-0.4%	25.3%	
US	18.9%	18.6%	0.3%	18.5%	
Emerging Markets	2.2%	2.1%	0.1%	2.1%	
International	9.0%	9.0%	0.1%	9.1%	
North America	0.5%	0.5%	-	0.5%	
Europe	0.8%	0.7%	0.1%	0.8%	
Global	2.7%	2.6%	0.1%	2.6%	
Sector	9.1%	9.0%	0.1%	8.7%	
Agriculture	0.1%	0.1%	-	0.1%	
Consumer staples	0.1%	0.1%	-	0.1%	
Energy	0.7%	0.7%	-	0.7%	
Financials	1.9%	2.0%	-	2.0%	
Health care	1.4%	1.3%	-	1.1%	
Industrials	-	-	-	-	
Utilities & Infrastructure	1.0%	1.0%	-	1.0%	
Materials	0.7%	0.8%	-0.1%	0.8%	
Metals	0.2%	0.2%	-	0.1%	
Multiple	0.1%	0.1%	-	0.1%	
Real estate	1.7%	1.6%	0.1%	1.5%	
Technology	1.2%	1.1%	-	1.1%	
Commodities	0.7%	0.7%	-	0.7%	
Energy	0.3%	0.3%	-	0.3%	
Metals	0.4%	0.4%	-	0.4%	
Multi-asset class	2.0%	1.9%	0.1%	1.8%	
Currency	0.2%	0.1%	-	0.1%	
Volatility	-	-	-	-	
of which Inverse/leveraged	0.6%	0.6%	-	0.6%	

*Source: Strategic Insight

CETFA Monthly Report (\$ millions)

as of February 28, 2019

AUM by Asset Category				
Asset Category	Current Month	Previous Month	Change	Dec 2018
Total	\$ 169,032	\$ 164,051	3.0%	\$ 156,788
Fixed income	48,355	47,620	1.5%	46,729
Investment grade	41,660	40,932	1.8%	40,107
Corporate	16,380	16,362	0.1%	15,794
Government	6,830	6,646	2.8%	6,507
Mix	18,450	17,925	2.9%	17,806
High yield	6,695	6,687	0.1%	6,622
Corporate	3,503	3,561	-1.6%	3,579
Emerging markets	339	335	1.2%	355
Mix	2,853	2,792	2.2%	2,688
Equity	115,913	111,951	3.5%	105,906
Canada	42,954	42,355	1.4%	39,617
US	31,913	30,439	4.8%	28,939
Emerging Markets	3,683	3,420	7.7%	3,239
International	15,281	14,684	4.1%	14,303
North America	841	822	2.3%	824
Europe	1,388	1,200	15.7%	1,199
Global	4,499	4,260	5.6%	4,069
Sector	15,354	14,771	3.9%	13,715
Agriculture	239	228	4.7%	222
Consumer staples	130	126	2.8%	124
Energy	1,134	1,134	-	1,155
Financials	3,263	3,212	1.6%	3,078
Health care	2,310	2,164	6.8%	1,773
Industrials	56	59	-5.2%	65
Utilities & Infrastructure	1,717	1,674	2.6%	1,571
Materials	1,214	1,262	-3.8%	1,238
Metals	267	249	7.3%	227
Multiple	247	227	8.8%	207
Real estate	2,815	2,596	8.4%	2,384
Technology	1,961	1,840	6.6%	1,671
Commodities	1,159	1,134	2.2%	1,078
Energy	466	453	2.9%	400
Metals	694	682	1.7%	677
Multi-asset class	3,340	3,098	7.8%	2,866
Currency	254	239	6.2%	200
Volatility	11	9	22.5%	10

*Source: Strategic Insight