

**CETFA Monthly Report (\$ millions)**

as of February 28, 2019

**Top 25 ETFs by Net Creations - Current Month**

ETF Name	Ticker	Management Code	Current Month	YTD 2019
1 Franklin FTSE U.S. Index ETF	FLAM	FLS	\$ 270	\$ 270
2 BMO Aggregate Bond Index ETF	ZAG	BMO	252	546
3 Franklin FTSE Canada All Cap Index ETF	FLUR	FLS	250	250
4 BMO Ultra Short-Term Bond ETF	ZST	BMO	208	628
5 First Asset Enhanced Government Bond ETF	FGO.U	FAF	208	320
6 BMO MSCI Emerging Markets Index ETF	ZEM	BMO	200	468
7 First Asset Morningstar Canada Momentum Index ETF	WXM	FAF	153	338
8 Franklin FTSE Europe ex U.K. Index ETF	ZEB	BMO	148	146
9 BMO Equal Weight Banks Index ETF	ZEB	BMO	143	374
10 Vanguard Canadian Aggregate Bond Index ETF	VAB	VNG	100	448
11 Middlefield REIT INDEXPLUS ETF	IDR	MFD	86	86
12 iShares Core S&P/TSX Capped Composite Index ETF	XIC	BLK	81	536
13 Middlefield Healthcare & Life Sciences ETF	ZEA	MFD	74	74
14 MSCI EAFE Index ETF	ZEA	BMO	73	589
15 Franklin FTSE Japan Index ETF	FLJA	FLS	67	67
16 iShares Canadian Universe Bond Index ETF	XBB	BLK	65	41
17 iShares Edge MSCI Min Vol USA Index ETF	XMU	BLK	60	141
18 PIMCO Monthly Income (Canada) ETF	PMIF	PMC	59	630
19 PIMCO Global Short Maturity Fund (Canada)	PMNT	PMC	57	57
20 Vanguard Growth ETF Portfolio	VGRO	VNG	55	630
21 First Asset Global Financial Sector ETF	FSF	FAF	55	161
22 Vanguard Balanced ETF Portfolio	VBAL	VNG	55	444
23 BMO Low Volatility U.S. Equity ETF	ZLU	BMO	54	(4)
24 BMO US Put Write ETF	ZPW	BMO	44	(93)
25 iShares S&P/TSX Capped Information Technology Index ETF	XIT	BLK	44	61
<b>Top 25</b>			<b>\$ 2,859</b>	<b>\$ 7,210</b>

\*Source: Strategic Insight

**Top 25 ETFs by Net Redemptions - Current Month**

ETF Name	Ticker	Management Code	Current Month	YTD 2019
1 iShares S&P/TSX 60 Index ETF	XIU	BLK	\$ (667)	\$ (1,796)
2 BMO S&P/TSX Capped Composite Index ETF	ZCN	BMO	(335)	900
3 BMO Floating Rate High Yield ETF	ZFH	BMO	(115)	(284)
4 Invesco Long Term Government Bond Index ETF	PGL	AIM	(114)	42
5 BMO S&P 500 Index ETF	ZSP	BMO	(103)	882
6 iShares Canadian Corporate Bond Index ETF	XCB	BLK	(80)	(241)
7 iShares S&P/TSX Canadian Preferred Share Index ETF	CPD	BLK	(63)	(40)
8 BMO Laddered Preferred Share Index ETF	ZPR	BMO	(60)	(132)
9 iShares S&P/TSX Capped Energy Index ETF	XEG	BLK	(51)	(134)
10 iShares Core S&P U.S. Total Market Index ETF	XUU	BLK	(49)	138
11 iShares MSCI EAFE Index ETF (CAD-Hedged)	XIN	BLK	(47)	(150)
12 Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	QUIG	MFC	(46)	291
13 iShares Premium Money Market ETF	CMR	BLK	(45)	205
14 Invesco 1-5 Year Laddered Investment Grade Corporate Bond Index ETF	PSB	AIM	(45)	59
15 iShares S&P/TSX Global Gold Index ETF	XGD	BLK	(42)	(23)
16 iShares Canadian Select Dividend Index ETF	XDV	BLK	(36)	(53)
17 iShares S&P/TSX SmallCap Index ETF	XCS	BLK	(35)	3
18 iShares S&P/TSX Completion Index ETF	XMD	BLK	(32)	5
19 BMO Equal Weight US Banks Index ETF	ZBK	BMO	(32)	(32)
20 iShares U.S. High Yield Bond Index ETF (CAD-Hedged)	XHY	BLK	(29)	(217)
21 Horizons Marijuana Life Sciences Index ETF	HMMJ	HRZ	(28)	305
22 BMO India Equity Index ETF	ZID	BMO	(27)	(71)
23 BMO Europe High Dividend Covered Call Hedged to CAD ETF	ZWE	BMO	(26)	225
24 iShares 1-5 Year Laddered Corporate Bond Index ETF	CBO	BLK	(26)	(571)
25 BMO US High Dividend Covered Call ETF	ZWH	BMO	(23)	1
<b>Top 25</b>			<b>\$ (2,156)</b>	<b>\$ (690)</b>

\*Source: Strategic Insight

**Top 25 Largest ETFs by AUM**

ETF Name	Ticker	Management Code	AUM	% of Total
1 iShares S&P/TSX 60 Index ETF	XIU	BLK	\$ 9,099	5.4%
2 BMO S&P 500 Index ETF	ZSP	BMO	5,555	3.3%
3 iShares Core S&P/TSX Capped Composite Index ETF	XIC	BLK	4,807	2.8%
4 iShares Core S&P 500 Index ETF (CAD-Hedged)	XSP	BLK	4,581	2.7%
5 BMO S&P/TSX Capped Composite Index ETF	ZCN	BMO	4,005	2.4%
6 BMO Aggregate Bond Index ETF	ZAG	BMO	3,776	2.2%
7 BMO MSCI EAFE Index ETF	ZEA	BMO	2,522	1.5%
8 iShares Canadian Universe Bond Index ETF	XBB	BLK	2,385	1.4%
9 Vanguard S&P 500 Index ETF	VUV	VNG	2,126	1.3%
10 iShares Core MSCI EAFE IMI Index ETF	XEF	BLK	2,105	1.2%
11 iShares Canadian Short Term Bond Index ETF	XSB	BLK	1,993	1.2%
12 Horizons S&P/TSX 60 Index ETF	HXT	HRZ	1,917	1.1%
13 BMO Covered Call Canadian Banks ETF	ZWB	BMO	1,904	1.1%
14 Vanguard FTSE Canada All Cap Index ETF	VCN	VNG	1,803	1.1%
15 Vanguard Canadian Aggregate Bond Index ETF	VAB	VNG	1,762	1.0%
16 BMO Laddered Preferred Share Index ETF	ZPR	BMO	1,744	1.0%
17 Vanguard U.S. Total Market Index ETF	VUN	VNG	1,690	1.0%
18 iShares Canadian Corporate Bond Index ETF	XCB	BLK	1,548	0.9%
19 Horizons Active Preferred Share ETF	HPR	HRZ	1,538	0.9%
20 BMO U.S. Dividend ETF	ZDY	BMO	1,530	0.9%
21 BMO Short Corporate Bond Index ETF	ZCS	BMO	1,526	0.9%
22 BMO Equal Weight Banks Index ETF	ZEB	BMO	1,504	0.9%
23 Purpose High Interest Savings ETF	PSA	PFC	1,468	0.9%
24 iShares Core S&P U.S. Total Market Index ETF	XUU	BLK	1,379	0.8%
25 iShares Canadian Select Dividend Index ETF	XDV	BLK	1,365	0.8%
<b>Top 25</b>			<b>\$ 65,630</b>	<b>38.8%</b>

\*Source: Strategic Insight

**Net Creations by ETF Provider**

ETF Provider	Management Code	Current Month	Previous Month	Change	YTD 2019	% of Total 2019
Franklin LibertyShares	FLS	\$ 731	\$ (1)	\$ -	\$ 730	30.3%
BMO Asset Management	BMO	432	361	13.5%	613	33.7%
First Asset	FAF	399	128	211.1%	399	21.9%
Vanguard Canada	VNG	397	359	10.7%	756	31.4%
Middlefield	MFD	160	-	-	160	6.6%
PIMCO Canada	PMC	117	37	217.6%	154	6.4%
Fidelity	FID	37	113	-67.5%	149	6.2%
CIBC Asset Management	CIB	34	10	236.8%	44	1.8%
Hamilton Capital	HMC	23	(4)	-	18	0.8%
Evolve Funds	EVL	22	13	68.7%	35	1.4%
National Bank	NBC	19	-	-	19	0.8%
Harvest Portfolios	HPG	18	24	-25.0%	41	1.7%
Horizons ETFs	HRZ	14	(97)	-	(83)	-3.4%
Mackenzie	MFC	13	131	-90.0%	144	6.0%
WisdomTree	WDT	12	13	-10.5%	25	1.0%
AGFIQ	AGF	11	36	-70.0%	47	1.9%
Brompton Funds	BRM	9	8	2.2%	17	0.7%
SmartBe Wealth	SMB	6	5	13.9%	11	0.5%
First Trust Portfolios Canada	FTP	6	(8)	-	(2)	-0.1%
Desjardins Investments	DJD	6	(3)	-	3	0.1%
Arrow Capital Management	ACM	6	1	-	6	0.3%
Bristol Gate Capital Partners	BRI	2	-	-	2	0.1%
IA Clarington	IAC	1	(2)	-	(1)	0.0%
Lysander Funds	LYS	-	5	-	5	0.2%
Coin Capital	CCI	-	-	-	-	-
Starlight Investments	STR	-	-	-	-	-
First Block Capital	FBC	-	-	-	-	-
Scotia Global Asset Management	BNS	-	-	-	-	-
Galileo Funds	GAL	-	-	-	-	-
Manulife Investments	MNL	-	(7)	-	(8)	-0.3%
Equium Capital	EQU	(4)	(1)	-	(5)	-0.2%
Purpose Investments	PFC	(5)	19	-	14	0.6%
Auspice Capital	AUS	(11)	(10)	-	(21)	-0.9%
TD Asset Management	TDM	(13)	8	-	(5)	-0.2%
RBC Global Asset Management	RBC	(33)	128	-	95	3.9%
Invesco ETFs	AIM	(73)	14	-	(59)	-2.4%
BlackRock Canada	BLK	(839)	(387)	-	(1,225)	-50.9%
<b>Total</b>		<b>\$ 1,495</b>	<b>\$ 914</b>		<b>\$ 2,409</b>	

\*Source: Strategic Insight

**AUM by ETF Provider**

ETF Provider	Management Code	# of ETFs	Current Month	Previous Month	Change	Dec 2018
BlackRock Canada	BLK	115	\$ 59,567	\$ 59,281	0.5%	\$ 57,052
BMO Asset Management	BMO	101	52,117	50,646	2.9%	48,644
Vanguard Canada	VNG	39	19,032	18,024	5.6%	16,970
Horizons ETFs	HRZ	86	10,251	9,978	2.7%	9,476
First Asset	FAF	42	5,268	4,753	10.8%	4,428
RBC Global Asset Management	RBC	43	4,886	4,832	1.1%	4,606
Invesco ETFs	AIM	30	4,021	4,030	-0.2%	3,865
Mackenzie	MFC	28	3,211	3,161	1.6%	2,949
Purpose Investments	PFC	36	3,165	3,152	0.4%	3,085
Franklin LibertyShares	FLS	14	1,483	737	101.2%	723
PIMCO Canada	PMC	4	1,008	887	13.6%	837
AGFIQ	AGF	10	912	786	3.4%	714
WisdomTree	WDT	15	803	773	3.8%	719
Harvest Portfolios	HPG	13	621	594	4.5%	553
Evolve Funds	EVL	16	429	397	8.0%	353
First Trust Portfolios Canada	FTP	20	374	359	4.0%	348
Desjardins Investments	DJD	16	364	354	2.7%	346
Fidelity	FID	14	335	293	14.3%	282
Manulife Investments	MNL	7	296	287	3.1%	282
Hamilton Capital	HMC	5	249	217	14.7%	206
Middlefield	MFD	2	158	-	-	-
TD Asset Management	TDM	9	150	160	-6.1%	148
Brompton Funds	BRM	5	146	133	10.0%	118
Lysander Funds	LYS	1	103	102	1.6%	98
CIBC Asset Management	CIB	4	44	10	335.2%	-
Bristol Gate Capital Partners	BRI	2	29	26	13.2%	24
National Bank	NBC	4	19	-	-	-
Arrow Capital Management	ACM	2	13	7	74.7%	7
Auspice Capital	AUS	1	12	22	-43.7%	42
IA Clarington	IAC	3	12	12	4.8%	13
SmartBe Wealth	SMB	1	11	5	116.7%	-
Scotia Global Asset Management	BNS	4	8	8	2.1%	7
Starlight Investments	STR	2	6	6	2.2%	6
Coin Capital	CCI	2	6	6	3.3%	5
Galileo Funds	GAL	1	5	5	3.4%	5
Equium Capital	EQU	1	3	7	-56.7%	8
First Block Capital	FBC	1	1	1	3.5%	1
<b>Total</b>		<b>699</b>	<b>\$ 169,018</b>	<b>\$ 164,051</b>	<b>3.0%</b>	<b>\$ 156,788</b>

\*Source: Strategic Insight

**Market Share by ETF Provider**

ETF Provider	Management Code	Current Month	Previous Month	Change	Dec 2018
BlackRock Canada	BLK	35.2%	36.1%	-0.9%	36.4%
BMO Asset Management	BMO	30.8%	30.9%	-	31.0%
Vanguard Canada	VNG	11.3%	11.0%	0.3%	10.8%
Horizons ETFs	HRZ	6.1%	6.1%	-	6.0%
First Asset	FAF	3.1%	2.9%	0.2%	2.8%
RBC Global Asset Management	RBC	2.9%	2.9%	-0.1%	2.9%
Invesco ETFs	AIM	2.4%	2.5%	-0.1%	2.5%
Mackenzie	MFC	1.9%	1.9%	-	1.9%
Purpose Investments	PFC	1.9%	1.9%	-	2.0%
Franklin LibertyShares	FLS	0.9%	0.4%	0.4%	0.5%
PIMCO Canada	PMC	0.6%	0.5%	0.1%	0.5%
AGFIQ	AGF	0.5%	0.5%	-	0.5%
WisdomTree	WDT	0.5%	0.5%	-	0.5%
Harvest Portfolios	HPG	0.4%	0.4%	-	0.4%
Evolve Funds	EVL	0.3%	0.2%	0.2%	0.2%
First Trust Portfolios Canada	FTP	0.2%	0.2%	-	0.2%
Desjardins Investments	DJD	0.2%	0.2%	-	0.2%
Fidelity	FID	0.2%	0.2%	-	0.1%
Manulife Investments	MNL	0.2%	0.2%	-	0.2%
Hamilton Capital	HMC	0.1%	0.1%	-	0.1%
Middlefield	MFD	0.1%	-	-	-
TD Asset Management	TDM	0.1%	0.1%	-	0.1%
Brompton Funds	BRM	0.1%	0.1%	-	0.1%
Lysander Funds	LYS	0.1%	0.1%	-	0.1%
CIBC Asset Management	CIB	-	-	-	-
Bristol Gate Capital Partners	BRI	-	-	-	-
National Bank	NBC	-	-	-	-
Arrow Capital Management	ACM	-	-	-	-
Auspice Capital	AUS	-	-	-	-
IA Clarington	IAC	-	-	-	-
SmartBe Wealth	SMB	-	-	-	-
Scotia Global Asset Management	BNS	-	-	-	-
Starlight Investments	STR	-	-	-	-
Coin Capital	CCI	-	-	-	-
Galileo Funds	GAL	-	-	-	-
Equium Capital	EQU	-	-	-	-
First Block Capital	FBC	-	-	-	-

\*Source: Strategic Insight

**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	\$ 270	0.2%	
2 Franklin FTSE Canada All Cap Index ETF	FLOD	FLS	250	0.1%	
3 Franklin FTSE Europe ex U.K. Index ETF	FLUR	FLS	147	0.1%	
4 Middlefield REIT INDEXPLUS ETF	IDR	MFD	85	0.1%	
5 Middlefield Healthcare & Life Sciences ETF	LS	MFD	73		
6 Franklin FTSE Japan Index ETF	FLJA	FLS	66		
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	ZUS U	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 CIBC Multifactor U.S. Equity ETF	CMUE	CIB	11		
18 NBI Liquid Alternatives ETF	NALT	NBC	10		
19 CIBC Multifactor Canadian Equity ETF	CMCE	CIB	10		
20 Fidelity U.S. High Quality Index ETF	FCUQ	FID	9		
21 Fidelity U.S. Low Volatility Index ETF	FOUL	FID	9		
22 Fidelity Canadian High Quality Index ETF	FCQC	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	HGP	5		
			\$ 1,171	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 Franklin FTSE U.S. Index ETF	FLAM	FLS	\$ 270	18.0%	
2 Franklin FTSE Canada All Cap Index ETF	FLOD	FLS	250	16.7%	
3 Franklin FTSE Europe ex U.K. Index ETF	FLUR	FLS	146	9.8%	
4 Middlefield REIT INDEXPLUS ETF	IDR	MFD	86	5.7%	
5 Middlefield Healthcare & Life Sciences ETF	LS	MFD	74	4.9%	
6 Franklin FTSE Japan Index ETF	FLJA	FLS	67	4.5%	
7 PIMCO Global Short Maturity Fund (Canada)	PMNT	PMC	57	3.8%	
8 Horizons Laddered Canadian Preferred Share Index ETF	HLPR	HRZ	20	1.3%	
9 CIBC Active Investment Grade Corporate Bond ETF	CACB	CIB	16	1.1%	
10 BMO Ultra Short-Term US Bond ETF	ZUS U	BMO	15	1.0%	
11 Vanguard All-Equity ETF Portfolio	VEQT	VNG	14	0.9%	
12 BMO NASDAQ 100 Equity Index ETF	ZNOQ	BMO	14	0.9%	
13 BMO Covered Call US Banks ETF	ZWK	BMO	12	0.8%	
14 NBI Liquid Alternatives ETF	NALT	NBC	10	0.7%	
15 BMO Tactical Dividend ETF Fund	ZZZD	BMO	8	0.5%	
16 CIBC Multifactor Canadian Equity ETF	CMCE	CIB	7	0.5%	
17 CIBC Multifactor U.S. Equity ETF	CMUE	CIB	7	0.5%	
18 SmartBe Global Value Momentum Trend Index ETF	SBEA	SMB	6	0.4%	
19 NBI Active Canadian Preferred Shares ETF	NPRF	NBC	5	0.3%	
20 Vanguard Conservative Income ETF Portfolio	VCIP	VNG	5	0.3%	
21 BMO Growth ETF	ZGRO	BMO	5	0.3%	
22 BMO Balanced ETF	ZBAL	BMO	5	0.3%	
23 CIBC Active Investment Grade Floating Rate Bond ETF	CAFR	CIB	3	0.2%	
24 PIMCO Low Duration Monthly Income Fund (Canada)	PLDI	PMC	3	0.2%	
25 Fidelity Canadian High Quality Index ETF	FCQC	FID	3	0.2%	
			\$ 1,107	74.0%	

\*Source: Strategic Insight

Not Creations by Asset Category					
Asset Category	Current Month	Previous Month	Change	YTD 2019	% of Total
<b>Total</b>	\$ 1,495	\$ 914	63.6%	2,409	100.0%
<b>Fixed Income</b>	654	521	25.7%	1,175	48.8%
Investment grade	733	543	35.0%	1,277	53.0%
Corporate	(13)	480	-	467	19.4%
Government	188	93	101.6%	282	11.7%
Mix	559	(30)	-	528	21.9%
High yield	(79)	(23)	-	(102)	-4.2%
Corporate	(132)	(57)	-	(189)	-7.9%
Emerging markets	4	(31)	-	(27)	-1.1%
Mix	49	65	-25.0%	114	4.7%
<b>Equity</b>	652	252	158.5%	904	37.5%
Canada	(426)	225	-	(200)	-8.3%
US	357	187	90.9%	544	22.6%
Emerging Markets	218	59	269.5%	277	11.5%
International	135	(62)	-	73	3.0%
North America	(4)	(27)	-	(31)	-1.3%
Europe	138	6	2186.5%	144	6.0%
Global	98	16	501.5%	114	4.7%
Sector	138	(152)	-	(17)	-0.7%
Agriculture	-	(7)	-	(7)	-0.3%
Consumer staples	-	(2)	-	(2)	-0.1%
Energy	(54)	(115)	-	(168)	-7.0%
Financials	(7)	(128)	-	(135)	-5.6%
Health care	54	45	18.7%	99	4.1%
Industrials	(5)	(10)	-	(15)	-0.6%
Utilities & Infrastructure	(5)	(1)	-	(6)	-0.3%
Materials	(47)	(22)	-	(68)	-2.8%
Metals	14	5	193.8%	19	0.8%
Multiple	15	3	330.7%	18	0.8%
Real estate	122	48	154.9%	170	7.1%
Technology	48	31	54.7%	79	3.3%
<b>Commodities</b>	14	(18)	-	(4)	-0.2%
Energy	(1)	(8)	-	(9)	-0.4%
Metals	15	(10)	-	5	0.2%
Multi-asset class	168	116	44.9%	284	11.8%
Currency	3	40	-82.1%	44	1.8%
Volatility	3	2	62.6%	5	0.2%
<b>of which Inverse/leveraged</b>	\$ 34	\$ (26)	-	8	0.3%

\*Source: Strategic Insight

Market Share by Asset Category					
Asset Category	Current Month	Previous Month	Change	Dec 2018	
<b>Total</b>	100.0%	100.0%	-	100.0%	
<b>Fixed Income</b>	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%	
<b>Equity</b>	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%	
<b>Commodities</b>	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	-	-	-	-	
<b>of which Inverse/leveraged</b>	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
<b>Total</b>	<b>\$ 169,018</b>	<b>\$ 164,051</b>	<b>3.0%</b>	<b>\$ 156,788</b>
<b>Fixed income</b>	<b>48,360</b>	<b>47,620</b>	<b>1.6%</b>	<b>46,729</b>
Investment grade	41,661	40,932	1.8%	40,107
Corporate	16,382	16,362	0.1%	15,794
Government	6,830	6,646	2.8%	6,507
Mix	18,449	17,925	2.9%	17,806
High yield	6,699	6,687	0.2%	6,622
Corporate	3,507	3,561	-1.5%	3,579
Emerging markets	339	335	1.2%	355
Mix	2,853	2,792	2.2%	2,688
<b>Equity</b>	<b>115,896</b>	<b>111,951</b>	<b>3.5%</b>	<b>105,906</b>
Canada	42,953	42,355	1.4%	39,617
US	31,914	30,439	4.8%	28,939
Emerging Markets	3,682	3,420	7.7%	3,239
International	15,279	14,684	4.1%	14,303
North America	841	822	2.3%	824
Europe	1,389	1,200	15.8%	1,199
Global	4,503	4,260	5.7%	4,069
Sector	15,334	14,771	3.8%	13,715
Agriculture	239	228	4.7%	222
Consumer staples	130	126	2.8%	124
Energy	1,134	1,134	-	1,155
Financials	3,242	3,212	0.9%	3,078
Health care	2,311	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	248	227	9.2%	207
Real estate	2,816	2,596	8.5%	2,384
Technology	1,960	1,840	6.5%	1,671
<b>Commodities</b>	<b>1,159</b>	<b>1,134</b>	<b>2.2%</b>	<b>1,078</b>
Energy	466	453	2.9%	400
Metals	694	682	1.7%	677
<b>Multi-asset class</b>	<b>3,339</b>	<b>3,098</b>	<b>7.8%</b>	<b>2,866</b>
<b>Currency</b>	<b>254</b>	<b>239</b>	<b>6.2%</b>	<b>200</b>
<b>Volatility</b>	<b>11</b>	<b>9</b>	<b>22.5%</b>	<b>10</b>

\*Source: Strategic Insight