

CETFA Monthly Report (\$ millions)
as of August 31, 2016

Top 25 ETFs by Net Creations - Current Month

ETF Name	Ticker	Management Code	Current Month	YTD 2016
1 iShares S&P/TSX 60 Index ETF	XIU	BLK	\$ 407	\$ 359
2 BMO Short Provincial Bond Index ETF	ZPS	BMO	159	250
3 Vanguard Canadian Aggregate Bond Index ETF	VAB	VNG	124	473
4 BMO S&P 500 Hedged to CAD Index ETF	ZUE	BMO	113	105
5 BMO Mid Provincial Bond Index ETF	ZMP	BMO	109	302
6 iShares S&P/TSX Capped Financial Index ETF	XFN	BLK	106	55
7 First Asset Investment Grade Bond ETF	FIG	FAF	90	90
8 BMO S&P 500 Index ETF	ZSP	BMO	84	192
9 iShares US Dividend Growers Index ETF (CAD-Hedged)	CUJ	BLK	77	177
10 BMO Short Corporate Bond Index ETF	ZCS	BMO	72	319
11 BMO Low Volatility Canadian Equity ETF	ZLB	BMO	63	536
12 BMO Low Volatility U.S. Equity ETF	ZLU	BMO	61	491
13 BMO U.S. Dividend ETF	ZDY	BMO	53	642
14 First Asset Morningstar Canada Momentum Index ETF	WXM	FAF	47	24
15 PowerShares Ultra Liquid Long Term Government Bond Index ETF	PGL	AIM	45	(97)
16 Horizons S&P/TSX 60 Index ETF	HXT	HRZ	44	107
17 BMO S&P/TSX Capped Composite Index ETF	ZCN	BMO	43	256
18 BMO U.S. Dividend Hedged to CAD Index	ZUD	BMO	41	129
19 iShares 1-5 Year Laddered Government Bond Index ETF	CLF	BLK	34	119
20 BMO Aggregate Bond Index ETF	ZAG	BMO	33	1,042
21 iShares Core S&P 500 Index ETF	XUS	BLK	32	12
22 Horizons Active Preferred Share ETF	HPR	HRZ	30	235
23 BMO Mid Corporate Bond Index ETF	ZCM	BMO	30	202
24 iShares Core Canadian Long Term Bond Index ETF	XLB	BLK	28	132
25 Vanguard Canadian Short-Term Bond Index ETF	VSB	VNG	27	539
Top 25			\$ 1,953	\$ 6,691

*Source: Investor Economics

Top 25 ETFs by Net Redemptions - Current Month

ETF Name	Ticker	Management Code	Current Month	YTD 2016
1 BMO Long Provincial Bond Index ETF	ZPL	BMO	\$ (179)	\$ 210
2 BMO S&P/TSX Equal Weight Banks Index ETF	ZEB	BMO	(82)	63
3 First Asset Morningstar US Value Index ETF	XXM	FAF	(75)	(78)
4 BMO MSCI EAFE Index ETF	ZEI	BMO	(74)	98
5 Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	HOU	HRZ	(69)	55
6 BMO Laddered Preferred Share Index ETF	ZPR	BMO	(45)	52
7 BMO MSCI EAFE Hedged to CAD Index ETF	ZDM	BMO	(43)	(315)
8 Horizons S&P 500 Index ETF	HXS	HRZ	(26)	(35)
9 iShares MSCI World Index ETF	XWD	BLK	(21)	(11)
10 iShares MSCI Europe IMI Index ETF	XEU	BLK	(18)	(4)
11 First Asset Morningstar Canada Value Index ETF	FXM	FAF	(16)	—
12 iShares Canadian Universe Bond Index ETF	XBB	BLK	(13)	232
13 iShares Core S&P 500 Index ETF (CAD-Hedged)	XSP	BLK	(12)	270
14 BMO High Yield US Corporate Bond Hedged ETF	ZHY	BMO	(12)	6
15 Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	HGD	HRZ	(11)	78
16 BMO Mid Federal Bond Index ETF	ZFM	BMO	(11)	83
17 First Asset Morningstar US Momentum Index ETF	YXM	FAF	(11)	(67)
18 iShares S&P/TSX Capped Materials Index ETF	XMA	BLK	(10)	13
19 iShares MSCI Europe IMI Index ETF (CAD-Hedged)	XEH	BLK	(9)	(2)
20 BMO Equal Weight US Health Care Hedged to CAD Index ETF	ZUH	BMO	(9)	(31)
21 iShares 1-5 Year Laddered Corporate Bond Index ETF	CBO	BLK	(9)	(58)
22 iShares S&P/TSX Capped REIT Index ETF	XRE	BLK	(8)	35
23 Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	HNU	HRZ	(7)	(15)
24 PowerShares FTSE RAFI Canadian Fundamental Index ETF	PXC	AIM	(7)	53
25 Horizons Morningstar Hedge Fund Index ETF	HHF	HRZ	(7)	(5)
Top 25			\$ (785)	\$ 626

*Source: Investor Economics

Top 25 Largest ETFs by AUM

ETF Name	Ticker	Management Code	AUM	% of Total
1 iShares S&P/TSX 60 Index ETF	XIU	BLK	\$ 12,588	11.7%
2 iShares Core S&P 500 Index ETF (CAD-Hedged)	XSP	BLK	3,629	3.4%
3 BMO S&P 500 Index ETF	ZSP	BMO	2,767	2.6%
4 iShares Core S&P/TSX Capped Composite Index ETF	XIC	BLK	2,566	2.4%
5 iShares Canadian Short Term Bond Index ETF	XSB	BLK	2,328	2.2%
6 iShares Canadian Universe Bond Index ETF	XBB	BLK	2,234	2.1%
7 iShares 1-5 Year Laddered Corporate Bond Index ETF	CBO	BLK	2,150	2.0%
8 BMO Aggregate Bond Index ETF	ZAG	BMO	1,970	1.8%
9 iShares Canadian Corporate Bond Index ETF	XCB	BLK	1,850	1.5%
10 BMO S&P/TSX Capped Composite Index ETF	ZCN	BMO	1,506	1.4%
11 iShares Canadian Select Dividend Index ETF	XDV	BLK	1,418	1.3%
12 BMO Low Volatility Canadian Equity ETF	ZLB	BMO	1,314	1.2%
13 iShares S&P/TSX Capped REIT Index ETF	XRE	BLK	1,297	1.2%
14 iShares S&P/TSX Canadian Preferred Share Index ETF	CPD	BLK	1,240	1.1%
15 iShares MSCI EAFE Index ETF (CAD-Hedged)	XIN	BLK	1,239	1.1%
16 BMO Laddered Preferred Share Index ETF	ZPR	BMO	1,228	1.1%
17 BMO Short Corporate Bond Index ETF	ZCS	BMO	1,200	1.1%
18 Vanguard Canadian Short-Term Bond Index ETF	VSB	VNG	1,197	1.1%
19 BMO High Yield US Corporate Bond Hedged ETF	ZHY	BMO	1,170	1.1%
20 iShares 1-5 Year Laddered Government Bond Index ETF	CLF	BLK	1,162	1.1%
21 BMO Covered Call Canadian Banks ETF	ZWB	BMO	1,158	1.1%
22 BMO Mid-Term U.S. IG Corporate Bond Index ETF	ZIC	BMO	1,157	1.1%
23 BMO Low Volatility U.S. Equity ETF	ZLU	BMO	1,148	1.1%
24 BMO S&P 500 Hedged to CAD Index ETF	ZUE	BMO	1,116	1.0%
25 BMO Mid Corporate Bond Index ETF	ZCM	BMO	1,074	1.0%
Top 25			\$ 51,504	47.8%

*Source: Investor Economics

Net Creations by ETF Provider

ETF Provider	Management Code	Current Month	Previous Month	Change	YTD 2016	% of Total 2016
BlackRock Canada	BLK	\$ 842	\$ (113)	—	\$ 2,346	18.1%
BMO Asset Management	BMO	556	(1)	—	6,087	47.0%
Vanguard Canada	VNG	252	169	49%	2,271	17.5%
Invesco PowerShares	AIM	103	(103)	—	368	2.8%
Horizons ETFs	HRZ	82	191	-57%	943	7.3%
First Asset	FAF	60	29	112%	206	1.6%
RBC Global Asset Management	RBC	37	19	94%	424	3.3%
Purpose Investments	PPC	27	(12)	—	90	0.7%
First Trust Portfolios Canada	FTP	9	(6)	—	(2)	—
Mackenzie	MFC	5	—	—	49	0.4%
Questrade Wealth Management	QWM	4	(2)	—	13	0.1%
Lysander Funds	LYS	2	2	3%	12	0.1%
Sphere Investments	SPH	2	1	118%	19	0.2%
WisdomTree	WDT	—	—	—	90	—
TD Asset Management	TDM	—	1	—	32	0.2%
Hamilton Capital	HMC	—	—	—	5	—
Auspice Capital	AUS	—	—	—	—	—
Total		\$ 1,983	\$ 265	648.5%	\$ 12,955	

*Source: Investor Economics

AUM by ETF Provider

ETF Provider	Management Code	# of ETFs	Current Month	Previous Month	Change	Dec 2015
BlackRock Canada	BLK	107	\$ 52,625	\$ 51,877	1.4%	\$ 46,942
BMO Asset Management	BMO	66	31,639	30,896	2.4%	24,235
Vanguard Canada	VNG	27	9,095	8,613	3.2%	6,565
Horizons ETFs	HRZ	75	5,850	5,785	1.1%	4,746
Invesco PowerShares	AIM	23	2,999	2,899	3.4%	2,507
First Asset	FAF	41	2,147	2,097	2.4%	1,860
RBC Global Asset Management	RBC	24	1,950	1,912	2.0%	1,507
Purpose Investments	PPC	16	957	932	2.7%	845
First Trust Portfolios Canada	FTP	17	302	292	3.4%	263
WisdomTree	WDT	6	91	91	-0.2%	—
Mackenzie	MFC	6	51	46	11.7%	—
Questrade Wealth Management	QWM	8	42	38	11.0%	27
TD Asset Management	TDM	6	34	34	0.3%	—
Lysander Funds	LYS	1	30	28	8.9%	18
Sphere Investments	SPH	4	20	18	12.6%	—
Auspice Capital	AUS	1	15	14	8.9%	17
Hamilton Capital	HMC	1	6	6	6.2%	—
Total		429	\$ 107,854	\$ 105,776	2.0%	\$ 89,531

*Source: Investor Economics

Market Share by ETF Provider

ETF Provider	Management Code	Current Month	Previous Month	Change	Dec 2015
BlackRock Canada	BLK	48.8%	49.0%	-0.3%	52.4%
BMO Asset Management	BMO	29.3%	29.2%	0.1%	27.1%
Vanguard Canada	VNG	8.4%	8.3%	0.1%	7.3%
Horizons ETFs	HRZ	5.4%	5.5%	—	5.3%
Invesco PowerShares	AIM	2.8%	2.7%	—	2.8%
First Asset	FAF	2.0%	2.0%	—	2.1%
RBC Global Asset Management	RBC	1.8%	1.8%	—	1.7%
Purpose Investments	PPC	0.9%	0.9%	—	0.9%
First Trust Portfolios Canada	FTP	0.3%	0.3%	—	0.3%
WisdomTree	WDT	0.1%	—	—	—
Mackenzie	MFC	—	—	—	—
Questrade Wealth Management	QWM	—	—	—	—
TD Asset Management	TDM	—	—	—	—
Lysander Funds	LYS	—	—	—	—
Sphere Investments	SPH	—	—	—	—
Auspice Capital	AUS	—	—	—	—
Hamilton Capital	HMC	—	—	—	—

*Source: Investor Economics

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New ETFs Launched in 2016 - Top Funds by AUM

ETF Name	Ticker	Management Code	AUM	% of Total
1 BMO Low Volatility US Equity Hedged to CAD ETF	ZLH	BMO	\$ 245.3	0.2%
2 BMO Low Volatility International Equity Hedged to CAD ETF	ZLD	BMO	231.9	0.2%
3 Horizons Cdn High Dividend Index ETF	HXH	HRZ	110.0	0.1%
4 First Asset Investment Grade Bond ETF	FIG	FAF	90.0	0.1%
5 RBC 1-5 Year Laddered Canadian Bond ETF	RLB	RBC	75.6	0.1%
6 First Asset Short Term Government Bond Index Class ETF	FGB	FAF	49.5	-
7 First Asset Long Duration Fixed Income ETF	FLB	FAF	43.2	-
8 Purpose Premium Yield Fund	PYF	PFC	39.5	-
9 First Trust Short Duration High Yield Bond ETF (CAD-Hedged)	FSD	FTP	26.0	-
10 First Asset Preferred Share ETF	FPR	FAF	20.9	-
11 WisdomTree International Quality Dividend Growth Index ETF	IDQ	WDT	20.3	-
12 WisdomTree U.S. Quality Dividend Growth Index ET	DSR	WDT	20.1	-
13 WisdomTree U.S. High Dividend Index ETF	HID	WDT	19.7	-
14 First Asset MSCI Canada Quality Index Class ETF	FQC	FAF	19.4	-
15 iShares Edge MSCI Min Vol USA Index ETF (CAD-Hedged)	XMS	BLK	18.9	-
16 Horizons Global Risk Parity ETF	HRA	HRZ	18.6	-
17 Mackenzie Core Plus Global Fixed Income ETF	MGB	MFC	18.6	-
18 iShares Edge MSCI Min Vol EAFE Index ETF (CAD-Hedged)	XML	BLK	18.5	-
19 Vanguard Global Value Factor ETF	VVL	VNG	16.4	-
20 PowerShares DWA Global Momentum Index ETF	DWG	AIM	16.2	-
21 Vanguard Global Liquidity Factor ETF	VLO	VNG	16.2	-
22 Vanguard Global Momentum Factor ETF	VMO	VNG	16.0	-
23 Vanguard Global Minimum Volatility ETF	VVO	VNG	15.7	-
24 First Asset Global Financial Sector ETF	FSF	FAF	15.5	-
25 Purpose US Cash ETF	PSUJ	PFC	15.0	-
Top 25 funds			\$ 1,197	1.1%

*Source: Investor Economics

New ETFs Launched in 2016 - Top Funds by Current Month Net Creations

ETF Name	Ticker	Management Code	Net Creations	% of Total
1 First Asset Investment Grade Bond ETF	FIG	FAF	\$ 90.0	4.5%
2 BMO Low Volatility US Equity Hedged to CAD ETF	ZLH	BMO	22.5	1.1%
3 RBC 1-5 Year Laddered Canadian Bond ETF	RLB	RBC	17.9	0.9%
4 BMO Low Volatility International Equity Hedged to CAD ETF	ZLD	BMO	6.3	0.3%
5 Purpose Premium Yield Fund	PYF	PFC	4.5	0.2%
6 Horizons Global Risk Parity ETF	HRA	HRZ	4.3	0.2%
7 First Asset Short Term Government Bond Index Class ETF	FGB	FAF	4.0	0.2%
8 Mackenzie Core Plus Canadian Fixed Income ETF	MKB	MFC	3.1	0.2%
9 Mackenzie Maximum Diversification Canada Index ETF	MKC	MFC	2.1	0.1%
10 Sphere FTSE US Sustainable Yield Index ETF	SHU	SPH	2.1	0.1%
11 First Asset Preferred Share ETF	FPR	FAF	2.1	0.1%
12 PowerShares DWA Global Momentum Index ETF	DWG	AIM	2.0	0.1%
13 iShares Edge MSCI Min Vol USA Index ETF (CAD-Hedged)	XMS	BLK	1.1	0.1%
14 First Asset Long Duration Fixed Income ETF	FLB	FAF	1.1	0.1%
			\$ 163	8.2%

*Source: Investor Economics

Net Creations by Asset Category

Asset Category	Current Month	Previous Month	Change	YTD 2016	% of Total 2016
Total	\$ 1,983	\$ 265	648.5%	\$ 12,955	100.0%
Fixed income	859	7	-	5,336	41.2%
Investment grade	833	(9)	-	5,498	42.4%
Corporate	333	(157)	-	1,246	9.6%
Government	193	5	3816.2%	1,524	11.8%
Mix	307	143	115.6%	2,728	21.1%
High yield	26	16	64.4%	(162)	-1.3%
Corporate	5	40	-88.5%	(211)	-1.6%
Emerging markets	12	(32)	-	(19)	-0.1%
Mix	10	8	23.7%	68	0.5%
Equity	1,129	95	1090.8%	7,236	55.9%
Canada	587	(10)	-	2,479	19.1%
US	439	380	15.7%	3,066	23.7%
Emerging Markets	14	13	12.7%	96	0.7%
International	(86)	(341)	-	828	6.4%
North America	19	14	40.5%	100	0.8%
Global	14	(12)	-	273	2.1%
Sector	142	52	174.9%	394	3.0%
Agriculture	(3)	(2)	-	(30)	-0.2%
Consumer staples	-	5	-	54	0.4%
Energy	10	(11)	-	(66)	-0.7%
Financials	89	(17)	-	113	0.9%
Health care	(11)	(4)	-	(30)	-0.2%
Industrials	(4)	(2)	-	6	-
Utilities & Infrastructure	27	25	8.7%	98	0.8%
Materials	17	34	-48.5%	133	1.0%
Metals	(5)	12	-	33	0.3%
Multiple	6	5	18.0%	18	0.1%
Real estate	6	7	-25.9%	90	0.7%
Technology	10	(1)	-	(3)	-
Commodities	(10)	126	-	264	2.0%
Energy	(48)	82	-	117	0.9%
Metals	38	44	-13.9%	147	1.1%
Multi-asset class	(12)	11	-	(22)	-0.2%
Currency	6	15	-62.4%	45	0.3%
Volatility	11	11	-0.9%	97	0.7%
<i>of which inverse/leveraged</i>	\$ (30)	\$ 113	- \$	259	2.0%

Market Share by Asset Category

Asset Category	Current Month	Previous Month	Change	Dec 2015
Total	100.0%	100.0%	-	100.0%
Fixed income	31.2%	31.0%	0.2%	30.9%
Investment grade	28.2%	28.0%	0.2%	27.3%
Corporate	12.0%	11.9%	0.1%	12.9%
Government	5.6%	5.5%	0.1%	4.9%
Mix	10.6%	10.6%	0.1%	9.6%
High yield	3.0%	3.0%	-	3.6%
Corporate	2.7%	2.7%	-	3.3%
Emerging markets	0.2%	0.2%	-	0.3%
Mix	0.1%	0.1%	-	0.1%
Equity	66.1%	66.2%	-0.1%	66.3%
Canada	29.2%	29.0%	0.2%	29.5%
US	17.1%	17.1%	-	16.2%
Emerging Markets	1.4%	1.3%	-	1.4%
International	7.0%	7.1%	-0.1%	7.6%
North America	0.6%	0.6%	-	0.6%
Global	1.7%	1.7%	-	1.7%
Sector	9.1%	9.4%	-0.2%	9.2%
Agriculture	0.2%	0.2%	-	0.3%
Consumer staples	0.2%	0.2%	-	0.2%
Energy	1.3%	1.2%	-	1.3%
Financials	2.0%	1.9%	0.1%	2.2%
Health care	0.4%	0.4%	-	0.5%
Industrials	-	-	-	-
Utilities & Infrastructure	1.0%	1.0%	-	1.0%
Materials	1.2%	1.4%	-0.2%	0.8%
Metals	0.2%	0.2%	-	0.1%
Multiple	0.2%	0.2%	-	0.2%
Real estate	2.0%	2.1%	-0.1%	2.0%
Technology	0.5%	0.5%	-	0.6%
Commodities	1.0%	1.1%	-	0.9%
Energy	0.5%	0.5%	-	0.5%
Metals	0.6%	0.6%	-	0.4%
Multi-asset class	1.5%	1.5%	-	1.7%
Currency	0.1%	0.1%	-	0.1%
Volatility	0.1%	0.1%	-	0.1%
<i>of which inverse / leveraged</i>	1.0%	1.0%	-200.4%	1.0%

*Source: Investor Economics

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AUM of ETFs by Provider by Asset Category

Asset Category	BlackRock Canada	BMO Asset Management	Vanguard Canada	Horizons ETFs	Invesco PowerShares	First Asset	RBC Global Asset Management	Purpose Investments	First Trust Portfolios Canada	WisdomTree	Mackenzie	Questrade Wealth Management	TD Asset Management	Lysander Funds	Sphere Investments	Auspice Capital	Hamilton Capital
Management Code	BLK	BMO	VNG	HRZ	AIM	FAF	RBC	PFC	FTP	WDT	MFC	QWM	TDM	LYS	SPH	AUS	HMC
Total	\$ 52,625	\$ 31,639	\$ 9,095	\$ 5,850	\$ 2,399	\$ 2,147	\$ 1,950	\$ 957	\$ 302	\$ 91	\$ 51	\$ 42	\$ 34	\$ 30	\$ 20	\$ 15	\$ 6
Fixed Income	14,257	11,123	3,272	1,510	1,801	297	754	399	182	–	42	12	12	–	–	–	–
Investment grade	13,170	9,492	3,272	1,371	1,597	275	754	399	49	–	5	12	12	–	–	–	–
Corporate	5,173	4,346	873	945	687	99	754	58	–	–	–	–	–	–	–	–	–
Government	2,164	2,956	–	150	571	133	–	–	–	–	–	–	–	–	–	–	–
Mix	5,813	2,189	2,399	276	338	43	–	341	49	–	5	12	12	–	–	–	–
High yield	1,088	1,632	–	139	204	22	–	–	134	–	–	–	–	–	–	–	–
Corporate	991	1,440	–	139	204	–	–	–	134	–	–	–	–	–	–	–	–
Emerging markets	38	192	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
Mix	59	–	–	–	–	22	–	–	–	–	–	–	–	–	–	–	–
Equity	36,617	20,435	5,823	3,354	1,181	1,850	1,197	511	77	91	9	30	22	30	20	–	6
Canada	20,033	6,734	1,238	1,974	625	686	103	–	5	–	4	–	–	3	30	10	–
US	6,302	7,489	2,611	545	434	481	437	41	39	50	–	4	19	–	–	5	–
Emerging Markets	654	395	350	22	11	–	25	–	–	–	–	–	–	–	–	–	–
International	2,998	2,552	995	16	30	148	627	64	30	41	–	11	–	9	–	5	–
North America	227	–	–	27	–	21	–	385	–	–	–	–	–	–	–	–	–
Global	721	180	516	257	39	106	4	–	–	–	–	–	–	–	–	–	6
Sector	5,682	3,085	113	513	42	408	–	22	–	–	–	–	–	–	–	–	–
Agriculture	241	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
Consumer staples	216	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
Energy	1,006	268	–	58	–	31	–	–	–	–	–	–	–	–	–	–	–
Financials	1,163	828	–	52	–	101	–	–	–	–	–	–	–	–	–	–	–
Health care	215	222	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
Industrials	–	26	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
Utilities & Infrastructure	137	929	–	–	–	20	–	–	–	–	–	–	–	–	–	–	–
Materials	1,027	103	–	144	–	7	–	–	–	–	–	–	–	–	–	–	–
Metals	55	90	–	45	–	–	–	–	–	–	–	–	–	–	–	–	–
Multiple	–	–	–	182	–	–	–	–	–	–	–	–	–	–	–	–	–
Real estate	1,432	388	113	–	–	175	–	22	–	–	–	–	–	–	–	–	–
Technology	158	230	–	32	42	75	–	–	–	–	–	–	–	–	–	–	–
Commodities	487	–	–	627	–	–	–	–	–	–	–	–	–	–	–	–	15
Energy	–	–	–	504	–	–	–	–	–	–	–	–	–	–	–	–	15
Metals	487	–	–	122	–	–	–	–	–	–	–	–	–	–	–	–	–
Multi-asset class	1,263	81	–	178	17	1	–	32	43	–	–	–	–	–	–	–	–
Currency	–	–	–	114	–	–	–	15	–	–	–	–	–	–	–	–	–
Volatility	–	–	–	69	–	–	–	–	–	–	–	–	–	–	–	–	–
of which Inverse / leveraged			\$	1,047													

*Source: Investor Economics

Number of ETFs by Provider by Asset Category

Asset Category	BlackRock Canada	BMO Asset Management	Vanguard Canada	Horizons ETFs	Invesco PowerShares	First Asset	RBC Global Asset Management	Purpose Investments	First Trust Portfolios Canada	WisdomTree	Mackenzie	Questrade Wealth Management	TD Asset Management	Lysander Funds	Sphere Investments	Auspice Capital	Hamilton Capital
Management Code	BLK	BMO	VNG	HRZ	AIM	FAF	RBC	PFC	FTP	WDT	MFC	QWM	TDM	LYS	SPH	AUS	HMC
Total	107	66	27	75	23	41	24	16	17	6	6	8	6	1	4	1	1
Fixed Income	25	20	5	11	7	7	8	3	3	–	4	1	1	–	–	–	–
Investment grade	19	17	5	9	5	6	8	3	1	–	1	1	1	–	–	–	–
Corporate	7	8	1	3	2	2	8	1	–	–	–	–	–	–	–	–	–
Government	4	17	–	3	1	3	–	–	–	–	–	–	–	–	–	–	–
Mix	8	2	4	3	2	1	–	2	1	–	1	1	1	–	–	–	–
High yield	6	3	–	2	2	1	–	–	2	–	–	–	–	–	–	–	–
Corporate	3	2	–	2	2	–	–	–	2	–	–	–	–	–	–	–	–
Emerging markets	1	1	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
Mix	2	–	–	–	–	1	–	–	–	–	–	3	–	–	–	–	–
Equity	72	45	22	37	15	33	16	9	13	6	2	7	5	1	4	–	1
Canada	14	6	3	10	5	10	2	–	1	–	1	1	1	1	1	–	–
US	15	11	6	8	3	5	4	2	10	3	–	6	2	–	–	1	–
Emerging Markets	8	3	1	1	1	–	1	–	1	–	–	–	–	–	–	–	–
International	12	8	6	2	2	3	7	2	1	3	–	1	2	–	2	–	–
North America	1	–	–	1	–	1	–	–	4	–	–	–	–	–	–	–	–
Global	6	2	5	1	3	7	2	–	–	–	–	–	–	–	–	–	1
Sector	16	15	1	14	1	7	–	–	1	–	–	–	–	–	–	–	–
Agriculture	1	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
Consumer staples	1	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
Energy	1	3	–	4	–	2	–	–	–	–	–	–	–	–	–	–	–
Financials	2	2	–	4	–	1	–	–	–	–	–	–	–	–	–	–	–
Health care	1	1	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
Industrials	–	1	–	–	–	–	–	–	–	–	–	–	–	–	–	–	–
Utilities & Infrastructure	2	3	–	–	–	1	–	–	–	–	–	–	–	–	–	–	–
Materials	3	1	–	2	–	1	–	–	–	–	–	–	–	–	–	–	–
Metals	1	2	–	1	–	–	–	–	–	–	–	–	–	–	–	–	–
Multiple	–	–	–	1	–	–	–	–	–	–	–	–	–	–	–	–	–
Real estate	2	1	1	–	–	1	–	1	–	–	–	–	–	–	–	–	–
Technology	2	1	–	2	1	1	–	–	–	–	–	–	–	–	–	–	–
Commodities	2	–	–	15	–	–	–	–	–	–	–	–	–	–	–	–	1
Energy	–	–	–	8	–	–	–	–	–	–	–	–	–	–	–	–	–
Metals	2	–	–	7	–	–	–	–	–	–	–	–	–	–	–	–	–
Multi-asset class	8	1	–	6	1	1	–	3	1	–	–	–	–	–	–	–	–
Currency	–	–	–	3	–	–	–	1	–	–	–	–	–	–	–	–	–
Volatility	–	–	–	3	–	–	–	–	–	–	–	–	–	–	–	–	–
of which Inverse / leveraged				25													

*Source: Investor Economics

CETFA Monthly Report (\$ millions)

as of August 31, 2016

AUM by Asset Category				
Asset Category	Current Month	Previous Month	Change	Dec 2015
Total	\$ 107,854	\$ 105,776	2.0%	\$ 89,531
Fixed income	33,662	32,810	2.6%	27,629
Investment grade	30,406	29,620	2.7%	24,439
Corporate	12,935	12,608	2.6%	11,511
Government	5,993	5,823	2.9%	4,356
Mix	11,477	11,189	2.6%	8,572
High yield	3,256	3,190	2.1%	3,190
Corporate	2,908	2,866	1.5%	2,910
Emerging markets	230	217	5.8%	232
Mix	119	108	10.0%	48
Equity	71,252	70,019	1.8%	59,395
Canada	31,445	30,665	2.5%	26,433
US	18,466	18,062	2.2%	14,546
Emerging Markets	1,462	1,418	3.1%	1,260
International	7,526	7,523	–	6,825
North America	660	640	3.0%	544
Global	1,829	1,802	1.5%	1,511
Sector	9,865	9,909	-0.4%	8,276
Agriculture	241	238	1.0%	251
Consumer staples	216	208	4.0%	146
Energy	1,363	1,294	5.3%	1,191
Financials	2,164	1,997	8.4%	2,013
Health care	437	464	-5.8%	473
Industrials	26	29	-9.0%	16
Utilities & Infrastructure	1,086	1,070	1.5%	876
Materials	1,281	1,467	-12.6%	724
Metals	190	205	-7.6%	92
Multiple	182	177	2.4%	157
Real estate	2,130	2,229	-4.5%	1,819
Technology	547	529	3.4%	517
Commodities	1,129	1,134	-0.4%	817
Energy	519	537	-3.3%	443
Metals	610	597	2.2%	375
Multi-asset class	1,612	1,621	-0.5%	1,563
Currency	129	124	4.5%	68
Volatility	69	69	-0.1%	59
<i>of which inverse / leveraged</i>	\$ 1,047	\$ 1,090	-3.9%	\$ 874

*Source: Investor Economics