

# Toronto Stock Exchange ETF Report

TSX listed ETFs continue to dominate investors' interest as year to date, TSX listed ETFs represented 98.7% (source: TMX) of the ETF volume in Canada. In the 3rd quarter of 2022, nearly 7B in ETF volume occurred for TSX listed ETFs.

While both equity and fixed income markets continue to face their challenges, ETFs have continued to be the vehicle of choice for Canadian investors as ETF net flows year to date have reached \$24.5B according to TD ETF Strategy Publications.

## TSX ETF Lunch and Learn Series

### CROSS-CANADA EVENTS

Join us for a local installment of the ETF Exchange, the TSX ETF Lunch and Learn series for Investment Advisors and Portfolio Managers, where you will hear from industry experts who will share their insights on the ETF sector.

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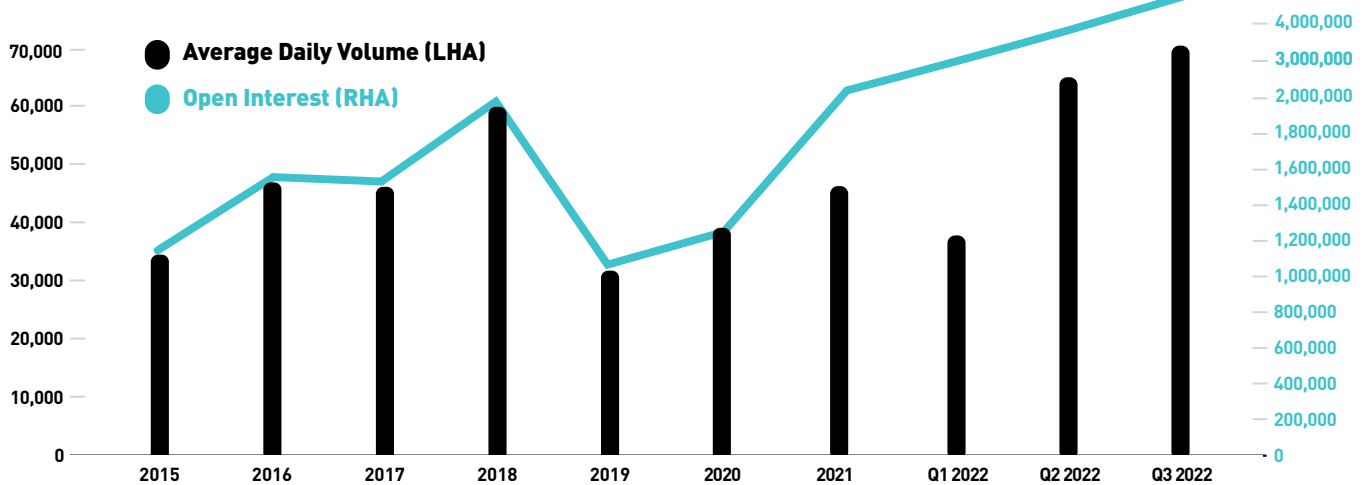
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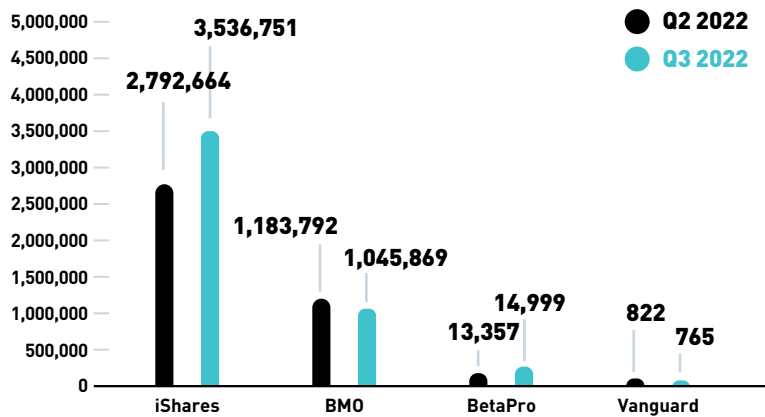


# MX ETF Sector Overview

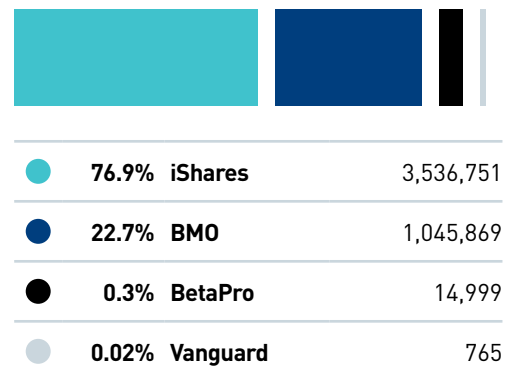
## ETF Options Average Daily Volume and Open Interest



## 2022 Quarterly Volume Evolution per ETF Provider



## ETF Options Volume by Provider (Q3 2022)



## Top 10 Most Traded ETF Options (Volume)

	Symbol	July	Aug	Sep	Total
iShares S&P/TSX 60 Index ETF	<b>XIU</b>	1,513,606	962,161	917,536	<b>3,393,303</b>
BMO Equal Weight Banks Index ETF	<b>ZEB</b>	188,822	290,072	196,586	<b>675,480</b>
BMO S&P 500 Index ETF	<b>ZSP</b>	60,109	120,191	201	<b>180,501</b>
BMO S&P/TSX Capped Composite Index ETF	<b>ZCN</b>	30,235	60,089	45,507	<b>135,831</b>
iShares S&P/TSX Capped Energy Index ETF	<b>XEG</b>	53,157	41,935	4,263	<b>99,355</b>
Purpose Ether ETF	<b>ETHH</b>	22,172	27,323	25,836	<b>75,331</b>
Purpose Bitcoin ETF CAD ETF non-currency hedged units	<b>BTCC</b>	27,119	22,447	20,232	<b>69,798</b>
BMO Equal Weight Utilities Index ETF	<b>ZUT</b>	5,045	20,000	128	<b>25,173</b>
BMO MSCI EAFE Hedged To CAD Index ETF	<b>ZDM</b>	16,346	14	5,006	<b>21,366</b>
CI Galaxy Ethereum ETF	<b>ETHX</b>	3,634	6,270	5,141	<b>15,045</b>

## Equity Trading Data

	TMX	NASDAQ	NEO	MATCHNOW	CSE	ICX	LQ	LYNX	OMEGA
2021 Q3	49.15%	25.94%	11.07%	6.25%	2.17%	0.00%	0.00%	0.07%	5.34%
2021 Q4	49.72%	24.86%	10.51%	6.06%	2.95%	0.00%	0.00%	0.09%	5.80%
2022 Q1	53.49%	23.56%	10.26%	4.93%	2.34%	0.00%	0.00%	0.07%	5.34%
2022 Q2	52.09%	23.49%	9.77%	5.47%	1.88%	0.00%	0.00%	0.21%	7.08%
2022 Q3	52.60%	23.83%	8.79%	4.93%	1.39%	0.00%	0.00%	0.43%	8.03%

\*continous trading - excluding Intentional Crosses, Odd lots and Auctions

## Top Traded Symbols

Symbol	2022 Q3 - Volume
HND	386,470,710
XIU	383,852,101
XEG	209,071,486
HOD	111,704,329
HQD	94,898,420
HQU	78,544,519
ZEB	65,756,097
HOU	64,882,955
HSD	56,742,690
HNU	55,811,640

Symbol	2022 Q3 - Value
XIU	\$11,224,945,323
XEG	\$3,020,744,624
ZEB	\$2,285,322,575
HXT	\$1,922,681,266
HNU	\$1,450,369,991
XSP	\$1,354,073,883
HOU	\$1,261,494,446
XIC	\$1,111,542,692
XFN	\$1,086,265,253
HND	\$1,040,439,358

Note: Including Auctions, Odd Lots, Intentional Crosses - Alpha and TSX

## Top Traded Fund Families

Fund Family	2022 Q3 - Volume
Horizons ETFs	1,194,420,546
RBC iShares	936,236,488
BMO ETF	252,325,907
Purpose Investments	112,339,468
CI Global Asset Management	104,113,911
Vanguard Canada	82,622,427
Harvest ETFs	39,214,599
Hamilton ETFs	24,186,646
Evolve ETFs	23,150,270

Fund Family	2022 Q3 - Value
RBC iShares	\$23,732,726,966
Horizons ETFs	\$13,035,173,705
BMO ETF	\$7,130,487,271
Vanguard Canada	\$3,562,016,309
CI Global Asset Management	\$964,116,693
Purpose Investments	\$791,466,171
Hamilton ETFs	\$365,603,864
Harvest ETFs	\$359,290,546
Mackenzie Investments	\$347,211,443

Note: Including Auctions, Odd Lots, Intentional Crosses - Alpha and TSX

# New ETF Listings

## Q3 2022

<b>NAME</b>	<b>Fund Family</b>	<b>Listing Date</b>	<b>Symbol</b>
<b>Black Diamond Impact Core Equity Fund</b>	Purpose Investments	July 12, 2022	<b>BDIC</b>
<b>Horizons Canadian Utility Services High Dividend Index ETF</b>	Horizons ETF	August 09, 2022	<b>UTIL</b>
<b>TD Global Carbon Credit Index ETF</b>	TD	August 29, 2022	<b>TCBN</b>
<b>US High Interest Savings Account Fund Unhedged ETF</b>	Evolve ETFs	August 30, 2022	<b>HISU</b>
<b>Lysander-Canso Corporate Treasury ActivETF</b>	Lysander	September 01, 2022	<b>LYCT</b>
<b>Lysander-Canso Floating Rate ActivETF</b>	Lysander	September 01, 2022	<b>LYFR</b>
<b>Hamilton Enhanced Utilities ETF</b>	Hamilton Capital	September 06, 2022	<b>HUTS</b>
<b>GuardPath Managed Decumulation 2042 Fund ETF</b>	Guardian Capital	September 07, 2022	<b>GPMD</b>
<b>Franklin Bissett Ultra Short Bond Active ETF</b>	Franklin Templeton	September 12, 2022	<b>FHIS</b>
<b>BetaPro Equal Weight Canadian Bank -2x Daily Bear ETF</b>	Horizons ETF	September 13, 2022	<b>HBKD</b>
<b>BetaPro Equal Weight Canadian Bank 2x Daily Bull ETF</b>	Horizons ETF	September 13, 2022	<b>HBKU</b>
<b>Purpose Cash Management Fund ETF</b>	Purpose Investments	September 14, 2022	<b>MNY</b>
<b>Dynamic Active Enhanced Yield Covered Options ETF</b>	Dynamic Funds	September 20, 2022	<b>DXQ</b>
<b>Evolve Slate Global Real Estate Enhanced Yield Fund</b>	Evolve ETFs	September 22, 2022	<b>BILT</b>
<b>Harvest ESG Equity Income Index ETF</b>	Harvest Portfolios	September 22, 2022	<b>HESG</b>
<b>CI Auspice Broad Commodity ETF</b>	CI GAM	September 27, 2022	<b>CCOM</b>
<b>CI Global Green Bond Fund ETF</b>	CI GAM	September 27, 2022	<b>CGRB</b>
<b>CI Global Sustainable Infrastructure Fund ETF</b>	CI GAM	September 27, 2022	<b>CGRN</b>
<b>Fidelity Advantage Ether ETF</b>	Fidelity	September 28, 2022	<b>FETH</b>

## For more information:

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