

# Toronto Stock Exchange ETF Report

And, that's a wrap on 2022. The Canadian ETF lineup attracted approximately \$36 billion in new assets in 2022 compared to outflows of approximately \$44B in mutual funds according to the [Investment Funds Institute of Canada](#).

The TSX welcomed 82 new ETFs in 2022 down from 115 in 2021. While the number of ETFs listed in 2022 was down from peak years, this was not unexpected as provider product shelves are now broader and there are fewer new providers entering the market.

## VettaFi Investment

On January 9th, TMX Group Limited (TMX) announced that it acquired a minority interest in VettaFi, a dynamic and growing index and ETF data business. Our press release announcing this exciting transaction can be found [here](#).

This investment accelerates TMX Group's global index and ETF strategy with VettaFi's:

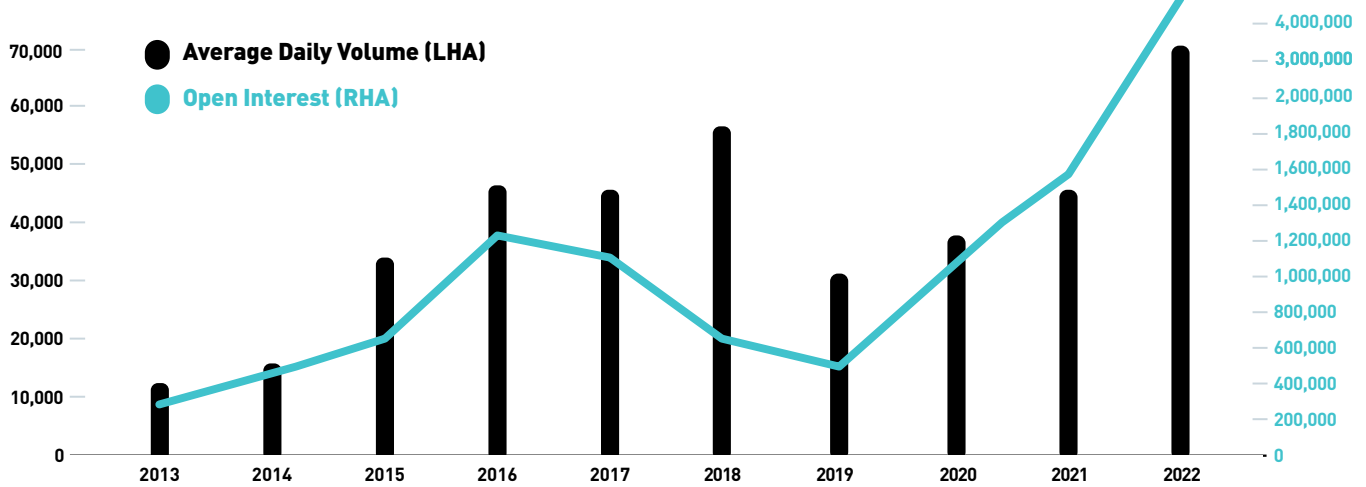
- Suite of indices with \$14B benchmarked AUM
- Information and insights to target new clients, helping asset managers and investors increase AUM
- Thought leadership in research, news and trends and omni channel distribution that builds awareness

VettaFi's industry leading data-driven platform educates the modern financial advisor with interactive online tools and research, and empowers asset managers with an array of indexing and digital distribution solutions to innovate and scale their businesses.

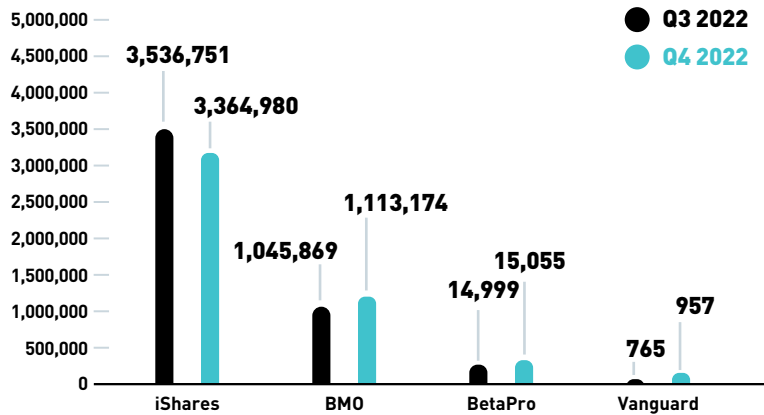
As a leading provider of ETF digital distribution and issuer engagement services, this commercial arrangement strengthens TMX's ability to continue to enhance our leading support for ETF issuers and investors.

# MX ETF Sector Overview

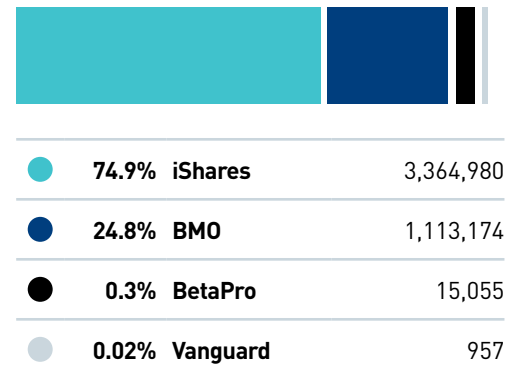
## ETF Options Average Daily Volume and Open Interest



## 2022 Quarterly Volume Evolution per ETF Provider



## ETF Options Volume by Provider (Q4 2022)



## Top 10 Most Traded ETF Options (Volume)

	Symbol	Oct	Nov	Dec	Total
iShares S&P/TSX 60 Index ETF	<b>XIU</b>	1,218,965	1,030,929	865,534	<b>3,115,428</b>
BMO Equal Weight Banks Index ETF	<b>ZEB</b>	216,031	240,971	207,698	<b>664,700</b>
BMO S&P 500 Index ETF	<b>ZSP</b>	60,066	276,258	10,522	<b>346,846</b>
iShares S&P/TSX Capped Energy Index ETF	<b>XEG</b>	53,304	69,990	46,746	<b>170,040</b>
Purpose Ether ETF	<b>ETHH</b>	25,263	37,986	38,855	<b>102,104</b>
Purpose Bitcoin ETF CAD ETF non-currency hedged units	<b>BTCC</b>	22,148	41,693	33,809	<b>97,650</b>
BMO S&P/TSX Capped Composite Index ETF	<b>ZCN</b>	220	30,168	25,304	<b>55,692</b>
iShares S&P/TSX Global Gold Index ETF	<b>XGD</b>	2,181	1,958	22,752	<b>26,891</b>
BMO MSCI EAFE Hedged To CAD Index ETF	<b>ZDM</b>	22	10,030	9,961	<b>20,013</b>
BMO Equal Weight Utilities Index ETF	<b>ZUT</b>	10,249	124	5,218	<b>15,591</b>

## Equity Trading Data

	TMX	NASDAQ	NEO	MATCHNOW	CSE	ICX	LQ	LYNX	OMEGA
2022 Q1	53.49%	23.56%	10.27%	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%
2022 Q4	49.80%	24.63%	9.34%	4.49%	1.14%	0.00%	0.00%	0.67%	9.81%

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

## Top Traded Symbols

Symbol	2022 Q4 - Volume	Symbol	2022 Q4 - Value
XIU	246,009,698	XIU	\$7,286,501,702
HNU	213,522,941	HNU	\$2,440,297,785
XEG	132,059,486	ZEB	\$2,168,075,172
HQD	127,932,575	XEG	\$2,132,390,205
HQU	104,064,996	HND	\$1,779,930,353
HND	98,785,390	HXT	\$1,497,946,425
HSD	72,022,998	HQD	\$1,133,225,066
HOU	65,648,886	XSP	\$1,115,672,113
ZEB	63,010,291	HOU	\$1,036,872,587
HOD	62,980,642	XIC	\$1,024,691,691

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

## Top Traded Fund Families

Fund Family	2022 Q4 - Volume	Fund Family	2022 Q4 - Value
Horizons ETFs	1,086,472,516	RBC iShares	\$19,728,920,912
RBC iShares	758,542,721	Horizons ETFs	\$14,832,591,926
BMO ETF	291,270,394	BMO ETF	\$7,747,879,573
Vanguard Canada	94,393,567	Vanguard Canada	\$3,986,612,896
Purpose Investments	92,355,549	CI Global Asset Management	\$874,474,791
CI Global Asset Management	81,932,834	Purpose Investments	\$698,548,460
Harvest ETFs	36,663,224	Invesco Canada	\$481,940,005
Hamilton ETFs	28,253,155	Mackenzie Investments	\$421,437,800
Invesco Canada	16,703,998	Hamilton ETFs	\$406,138,632

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

# New ETF Listings

## Q4 2022

<b>NAME</b>	<b>Fund Family</b>	<b>Listing Date</b>	<b>Symbol</b>
<b>Desjardins Alt Long/Short Global Equity Markets ETF</b>	Desjardins	October 14, 2022	<b>DAMG</b>
<b>Brompton Enhanced Multi-Asset Income ETF</b>	Brompton	October 20, 2022	<b>BMAX</b>
<b>RBC Target 2028 Corporate Bond Index ETF</b>	RBC ETF	October 20, 2022	<b>RQQ</b>
<b>RBC Target 2029 Corporate Bond Index ETF</b>	RBC ETF	October 20, 2022	<b>RQR</b>
<b>Harvest Brand Leaders Enhanced Income ETF</b>	Harvest Portfolios	October 25, 2022	<b>HBFE</b>
<b>Harvest Canadian Equity Enhanced Income Leaders ETF</b>	Harvest Portfolios	October 25, 2022	<b>HLFE</b>
<b>Harvest Equal Weight Global Utilities Enhanced Income ETF</b>	Harvest Portfolios	October 25, 2022	<b>HUTE</b>
<b>Harvest Healthcare Leaders Enhanced Income ETF</b>	Harvest Portfolios	October 25, 2022	<b>HHLE</b>
<b>Harvest Tech Achievers Enhanced Income ETF</b>	Harvest Portfolios	October 25, 2022	<b>HTAE</b>
<b>CI Global Bond Currency Neutral Fund</b>	CI GAM	November 01, 2022	<b>CGBN</b>
<b>CI Global Investment Grade ETF</b>	CI GAM	November 01, 2022	<b>CGIN</b>
<b>Mulvihill Premium Yield Fund ETF</b>	Mulvihill Capital Management	November 01, 2022	<b>MPY</b>
<b>Dynamic Active Discount Bond ETF</b>	Dynamic Funds	November 08, 2022	<b>DXDB</b>
<b>Manulife Smart International Defensive Equity ETF</b>	Manulife	November 09, 2022	<b>IDEF</b>
<b>Manulife Smart International Dividend ETF</b>	Manulife	November 09, 2022	<b>IDIV</b>
<b>Picton Mahoney Fortified Core Bond Fund ETF</b>	Picton Mahoney	November 09, 2022	<b>PFCB</b>
<b>BMO ARK Genomic Revolution Fund</b>	BMO	November 17, 2022	<b>ARKG</b>
<b>BMO ARK Innovation Fund</b>	BMO	November 17, 2022	<b>ARKK</b>
<b>BMO ARK Next Generation Internet Fund</b>	BMO	November 17, 2022	<b>ARKW</b>
<b>Arrow Canadian Advantage Alternative Class</b>	Arrow Capital	November 30, 2022	<b>ACAA</b>

## For more information:

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