

Toronto Stock Exchange ETF Report

The second quarter of 2023 was a robust period for ETF launches in Canada as the TSX listed a total of 30 new ETFs from six different ETF providers. According to National Bank's ETF research team, \$9B in net new dollars flowed into Canadian ETFs in the second quarter bringing the total for 2023 up to \$19.7B year to date. Fixed income and high interest savings account ETFs continue to gather the most assets while equity ETFs gathered up most of the remaining new dollars.

Total ETF assets under administration in Canada at the end of June were \$347.5B according to the ETF research published by TD Securities.

The TSX has partnered with the Canadian ETF Association (CETFA) to record and distribute nearly 50 "ETF 101" videos available in English and French. These videos were produced in partnership with most of our Canadian ETF providers, with the goal to educate investors and advisors about investing in ETFs. To view the videos, please visit money.tmx.com/en/etf-101.

The TSX team along with 21 different ETF providers and our friends from S&P Dow Jones held 4 ETF events in Montreal, Calgary, Vancouver and Toronto this spring. This fall's edition of the TSX ETF Lunch and Learn series will be heading to Quebec City and Winnipeg as well as Montreal, Toronto and Vancouver.

Registration for our 12th Annual TSX ETF Institutional Conference on September 27 in Toronto has opened.

Upcoming Events

12TH TSX ETF INSTITUTIONAL CONFERENCE

27
SEPTEMBER

September 27, 2023
1PM to 5PM
Cocktail reception to follow

REGISTER TODAY

TSX ETF EXCHANGE LUNCH AND LEARN SERIES

01
NOVEMBER

TORONTO

08
NOVEMBER

MONTREAL

09
NOVEMBER

QUEBEC CITY

15
NOVEMBER

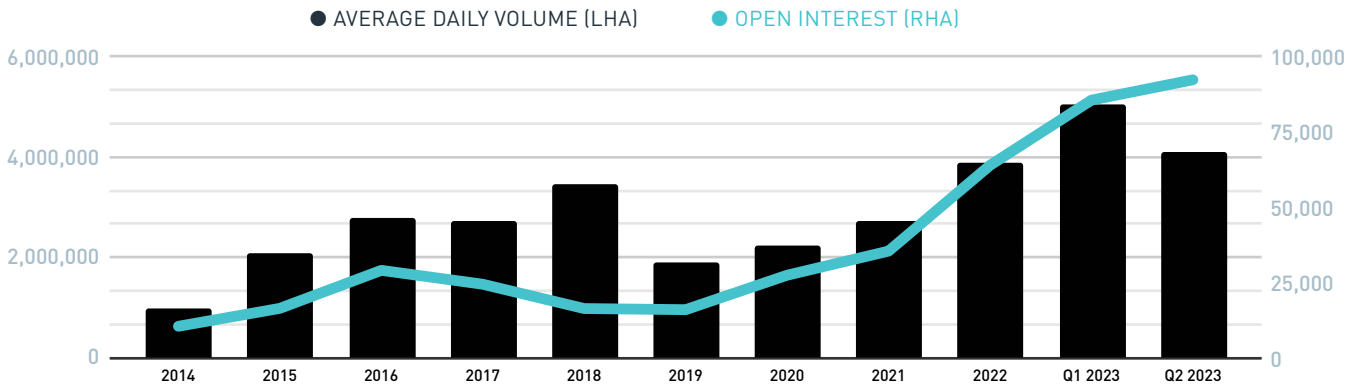
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16
NOVEMBER

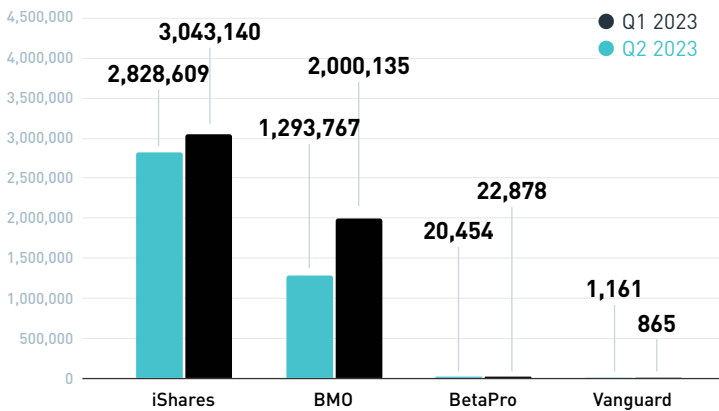
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MX ETF Sector Overview

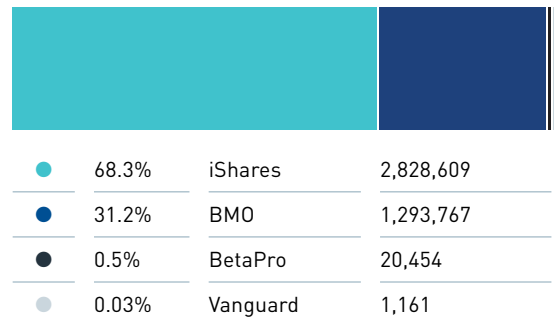
ETF Options Average Daily Volume and Open Interest



2023 Quarterly Volume Evolution per ETF Provider



ETF Options Volume by Provider (Q2 2023)



Top 10 Most Traded ETF Options (Volume)

	SYMBOL	APRIL	MAY	JUNE	TOTAL
iShares S&P/TSX 60 Index ETF	XIU	790,553	1,070,433	580,307	2,441,293
BMO Equal Weight Banks Index ETF	ZEB	250,204	323,291	316,951	890,446
iShares S&P/TSX Capped Energy Index ETF	XEG	16,167	259,362	12,588	288,117
BMO S&P 500 Index ETF	ZSP	48,966	75,369	125,401	249,736
Purpose Bitcoin ETF CAD ETF non-currency hedged units	BTCC	33,918	36,214	34,830	104,962
BMO S&P/TSX Capped Composite Index ETF	ZCN	50	45,037	35,049	80,136
Purpose Ether ETF	ETHH	19,022	21,262	15,290	55,574
iShares S&P/TSX Capped REIT Index Fund	XRE	40,774	192	281	41,247
BMO MSCI EAFE Hedged To CAD Index ETF	ZDM		29,960	9,960	39,920
iShares S&P/TSX Global Gold Index ETF	XGD	2,012	22,577	1,701	26,290

Equity Trading Data

	TMX	NASDAQ	NEO	MATCHNOW	CSE	ICX	LQ	LYNX	OMEGA
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%
2023 Q1	48.64%	22.42%	9.79%	5.20%	1.48%	0.00%	0.00%	0.65%	11.13%
2023 Q2	46.72%	24.41%	12.67%	4.65%	1.49%	0.00%	0.00%	0.66%	8.89%

*CONTINUOUS TRADING - EXCLUDING INTENTIONAL CROSSES, ODD LOTS AND AUCTIONS

Top Traded Symbols

SYMBOL	2023 Q2 - VOLUME	SYMBOL	2023 Q2 - VALUE
HNU	202,453,177	XIU	\$4,931,673,674
XIU	160,586,433	HNU	\$2,956,591,999
XEG	104,731,413	ZEB	\$2,446,019,867
HOU	85,422,898	HND	\$1,973,138,061
ZEB	72,883,765	XEG	\$1,540,261,876
HOD	49,467,451	ZSP	\$1,459,450,572
HQU	36,662,770	VFV	\$1,101,335,037
HQD	35,075,501	HOU	\$1,002,661,012
BTCC.B	33,290,764	HSD	\$868,598,641
DLR	32,563,907	HXT	\$847,689,837

NOTE: INCLUDING AUCTIONS, ODD LOTS, INTENTIONAL CROSSES - ALPHA AND TSX

Top Traded Fund Families

FUND FAMILY	2023 Q2 - VOLUME	FUND FAMILY	2023 Q2 - VALUE
Horizons ETFs	1,936,238,255	RBC iShares	\$32,330,460,754
RBC iShares	1,205,880,556	Horizons ETFs	\$28,386,145,519
BMO ETF	573,003,392	BMO ETF	\$16,516,364,397
Purpose Investments	187,655,282	Vanguard Canada	\$8,112,485,764
Vanguard Canada	177,344,545	Purpose Investments	\$2,151,427,021
CI Global Asset Management	131,485,088	CI Global Asset Management	\$1,764,252,693
Harvest ETFs	77,457,874	Hamilton ETFs	\$1,092,396,390
Hamilton ETFs	72,821,934	Invesco Canada	\$915,383,927
TD ETFs	34,524,989	TD ETFs	\$785,298,073
Invesco Canada	31,864,299	Mackenzie Investments	\$774,978,899

NOTE: INCLUDING AUCTIONS, ODD LOTS, INTENTIONAL CROSSES - ALPHA AND TSX

New ETF Listings

Q2 2023

NAME	FUND FAMILY	LISTING DATE	SYMBOL
Hamilton Canadian Bank Equal-Weight Index ETF	Hamilton Capital	April 4, 2023	HEB
Harvest Diversified Equity Income ETF	Harvest Portfolios	April 12, 2023	HRIF
Harvest Travel & Leisure Income ETF	Harvest Portfolios	April 12, 2023	TRVI
Horizons 0-3 Month T-Bill ETF	Horizons ETF	April 13, 2023	CBIL
Horizons 0-3 Month U.S. T-Bill ETF	Horizons ETF	April 13, 2023	UBIL
Purpose USD Cash Management Fund	Purpose Investments	April 27, 2023	MNU
TD Active U.S. Enhanced Dividend CAD Hedged ETF	TD	April 27, 2023	TUEX
TD Canadian Bank Dividend Index ETF	TD	April 27, 2023	TBNK
TD Global Technology Leaders CAD Hedged Index ETF	TD	April 27, 2023	TECX
RBC Target 2024 Government Bond ETF	RBC ETF	May 10, 2023	RGQL
RBC Target 2025 Government Bond ETF	RBC ETF	May 10, 2023	RGQN
RBC Target 2026 Government Bond ETF	RBC ETF	May 10, 2023	RGQO
RBC Target 2027 Government Bond ETF	RBC ETF	May 10, 2023	RGQP
RBC Target 2028 Government Bond ETF	RBC ETF	May 10, 2023	RGQQ
RBC Target 2029 Government Bond ETF	RBC ETF	May 10, 2023	RGQR
RBC U.S. Discount Bond (CAD Hedged) ETF	RBC ETF	May 18, 2023	RDBH
RBC U.S. Discount Bond ETF	RBC ETF	May 18, 2023	RUDB
CI Balanced Asset Allocation ETF	CI GAM	May 23, 2023	CBAL
CI Balanced Growth Asset Allocation ETF	CI GAM	May 23, 2023	CBGR
CI Balanced Income Asset Allocation ETF	CI GAM	May 23, 2023	CBIN
CI Conservative Asset Allocation ETF	CI GAM	May 23, 2023	CCNV

CI Equity Asset Allocation ETF	CI GAM	May 23, 2023	CEQT
CI Growth Asset Allocation ETF	CI GAM	May 23, 2023	CGRO
Premium Cash Management Fund	Evolve ETFs	May 29, 2023	MCAD
US Premium Cash Management Fund	Evolve ETFs	May 29, 2023	MUSD
Brompton Split Corp. Preferred Share ETF	Brompton	June 15, 2023	SPLT
Hamilton Utilities Yield Maximizer ETF	Hamilton Capital	June 15, 2023	UMAX
BMO Global Enhanced Income Fund	BMO	June 23, 2023	ZWQT
BMO U.S. Equity Growth MFR Fund	BMO	June 23, 2023	ZUGE
BMO U.S. Equity Value MFR Fund	BMO	June 23, 2023	ZUVE

For more Information

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