



Q3

2024

## TORONTO STOCK EXCHANGE ETF Report

The third quarter of 2024 was a robust quarter for not only new listing of ETFs on the Toronto Stock Exchange (TSX) but also for net new flows of money into Canadian ETFs. Over the course of the quarter, we saw more than \$15B in new money invested in Canadian ETFs according to the Investment Funds Institute of Canada (IFIC.ca). Year to date, National Bank Financial reports inflows of \$49B into ETFs.

Fourteen different ETF issuers launched a total of 34 new ETFs this quarter. This is up from 25 listed in the third quarter of 2023. So far this calendar year (up to September 30th), the TSX has listed 101 new ETFs. The breadth of new ETFs this quarter ran from actively managed bond ETFs to broad based index products to our first single stock ETFs to both equity and fixed income option writing strategy ETFs.

The TSX also welcomed Corton Capital in September as they launched their first ETF, Corton Enhanced Income Fund (TSX: RAAA). As mentioned above, this quarter, the TSX also welcomed the first single stock ETFs listed on our exchange as Harvest ETFs launched their high income shares suite of ETFs.

As the quarter closed, BlackRock, S&P and TMX Group celebrated the 25th anniversary of creation of the iShares S&P/TSX 60 Index ETF (TSX: XIU). XIU's roots are the original TSX managed Toronto Participation Units (TIP & HIP) listed in 1990. In 1999, TIP & HIP combined to form XIU and started tracking the new S&P/TSX 60 index. In March of 2025, the TMX Group is looking forward to celebrating the 35th anniversary of the listing of the world's first ETF (TIP).

Starting on October 30th, the TMX will begin our fall series of 5 cross country TSX ETF Lunch & Learns focused on investment advisors and portfolio managers. Be sure to register to your local TSX ETF Lunch & Learn through the links included in this report.

### TSX ETF EXCHANGE LUNCH AND LEARN

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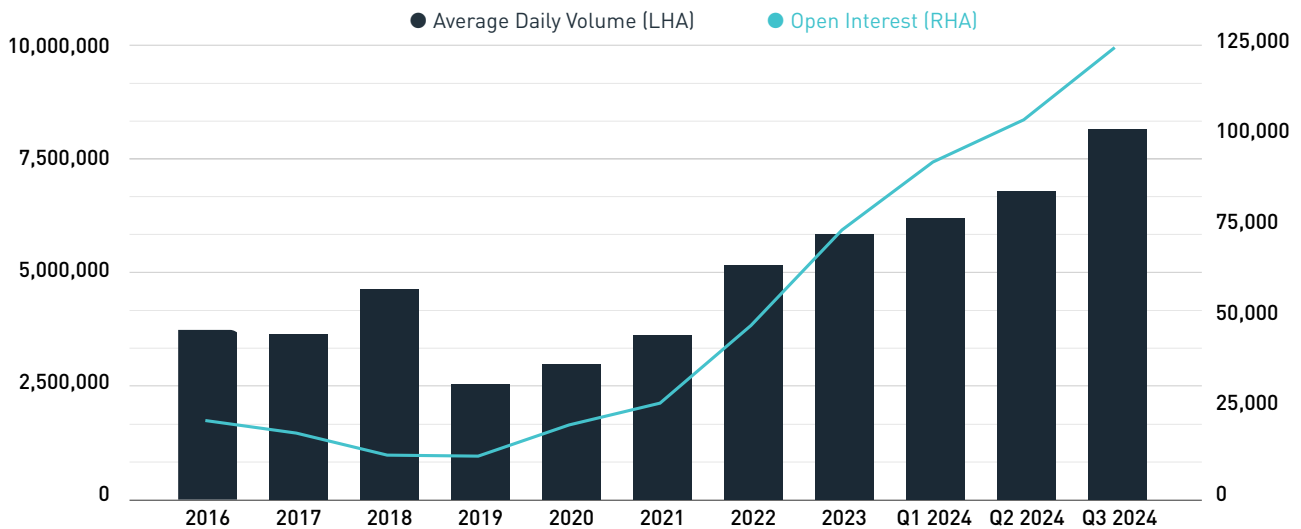
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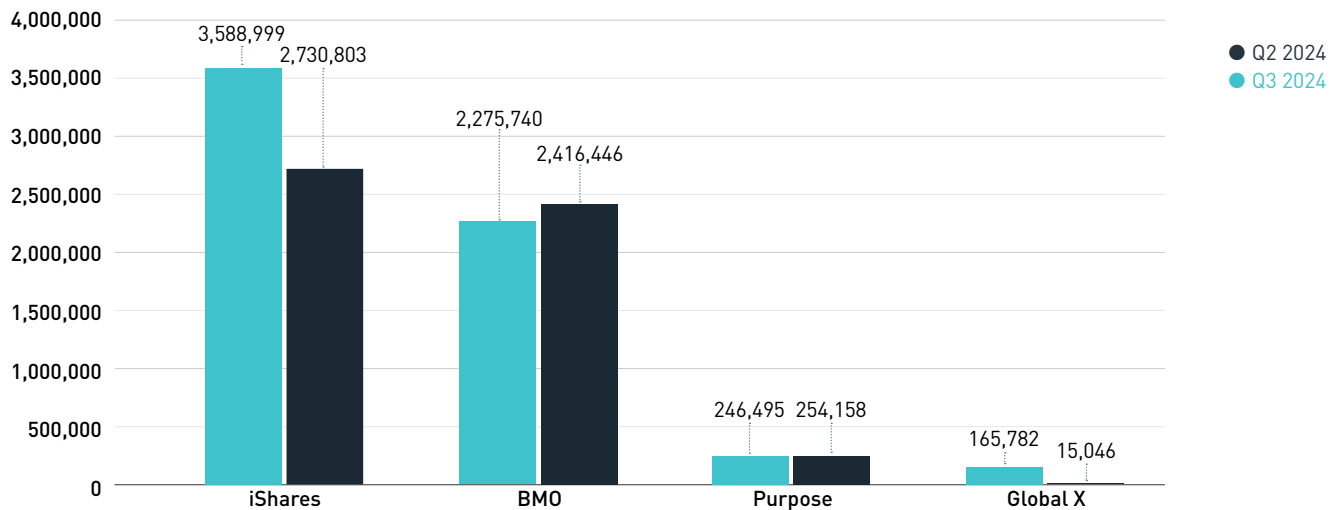
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# MX Sector Overview

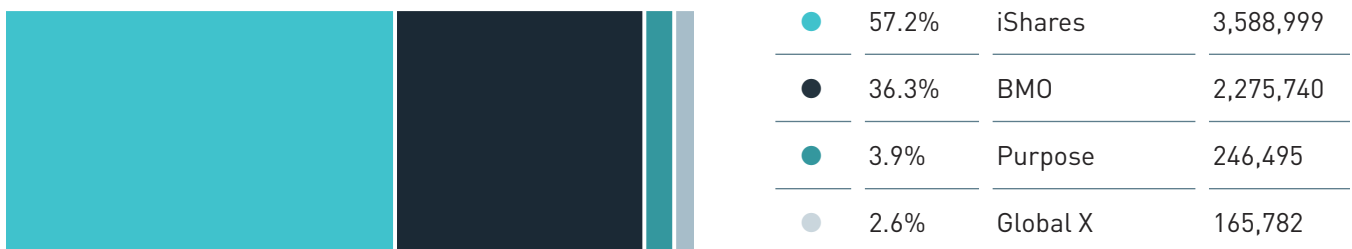
## ETF Options Average Daily Volume and Open Interest



## 2024 Quarterly Volume Evolution per ETF Provider



## ETF Options Volume by Provider (Q3 2024)



## Top 10 Most Traded ETF Options (Volume)

	SYMBOL	JUL	AUG	SEP	TOTAL
iShares S&P/TSX 60 Index ETF	XIU	743,920	1,070,408	799,287	2,613,615
BMO Equal Weight Banks Index ETF	ZEB	488,006	657,978	816,789	1,962,773
iShares S&P/TSX Capped Energy Index ETF	XEG	119,862	184,920	450,993	755,775
Purpose Bitcoin ETF CAD ETF non-currency hedged units	BTCC	58,006	47,309	57,418	162,733
Global X Equal Weight Canadian Banks Index ETF	HBNK			150,340	150,340
iShares S&P/TSX Capped REIT Index ETF	XRE	66,226	12,911	38,628	117,765
BMO Equal Weight Utilities Index ETF	ZUT	31,245	70,238	867	102,350
BMO S&P 500 Index ETF	ZSP	45,248	31,766	22,513	99,527
iShares S&P/TSX Global Gold Index ETF	XGD	9,159	4,029	78,655	91,843
Purpose Ether ETF	ETHH	30,973	26,260	26,519	83,752

## Equity Trading Data

	TMX	NASDAQ	NEO	MATCHNOW	CSE	ICX	LQ	LYNX	OMEGA
2023 Q3	45.63%	26.04%	13.32%	4.85%	1.29%	0.00%	0.00%	0.33%	7.97%
2023 Q4	47.16%	25.59%	12.94%	4.53%	1.15%	0.00%	0.01%	0.29%	7.83%
2024 Q1	50.06%	23.74%	12.48%	3.94%	0.84%	0.00%	0.00%	0.18%	8.08%
2024 Q2	48.21%	25.27%	10.67%	5.52%	1.23%	0.00%	0.00%	0.18%	8.51%
2024 Q3	47.68%	26.24%	9.47%	5.51%	0.99%	0.00%	0.00%	0.22%	9.53%

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

## Top Traded Symbols

<b>SYMBOL</b>	<b>2024 Q3 - VOLUME</b>	<b>SYMBOL</b>	<b>2024 Q3 - VALUE</b>
HNU	392,528,046	XIU	\$5,367,903,693
XIU	154,603,014	ZEB	\$4,099,009,451
ZEB	109,615,178	VFV	\$2,338,340,491
XEG	85,188,146	ZSP	\$1,766,808,945
HQU	81,962,042	HQU	\$1,718,267,904
HOU	72,826,143	XEG	\$1,506,505,718
HQD	66,723,733	HNU	\$1,086,659,347
HOD	61,759,956	CASH	\$1,085,102,635
DLR	40,493,470	HND	\$1,020,018,874
DLR.U	38,855,533	XFN	\$936,458,258

NOTE: INCLUDING AUCTIONS, ODDLOTS, INTENTIONAL CROSSES - ALPHA AND TSX

## Top Traded Fund Families

<b>FUND FAMILY</b>	<b>2024 Q3 - VOLUME</b>	<b>FUND FAMILY</b>	<b>2024 Q3 - VALUE</b>
Global X ETFs	1,038,576,483	RBC iShares	\$17,347,698,155
RBC iShares	571,119,484	Global X ETFs	\$13,203,806,400
BMO ETF	306,802,314	BMO ETF	\$10,772,440,539
Purpose Investments	101,698,824	Vanguard Canada	\$5,956,548,051
Vanguard Canada	100,718,880	Purpose Investments	\$1,673,788,154
CI Global Asset Management	71,526,668	CI Global Asset Management	\$1,175,152,210
Hamilton ETFs	66,641,328	TD ETFs	\$1,080,589,463
Harvest ETFs	49,360,532	Hamilton ETFs	\$1,042,568,567
TD ETFs	38,657,400	Invesco Canada	\$598,979,034
-	33,068,753	Harvest ETFs	\$547,936,682

NOTE: INCLUDING AUCTIONS, ODDLOTS, INTENTIONAL CROSSES - ALPHA AND TSX

# New ETF Listings

## Q3 2024

NAME	FUND FAMILY	LISTING DATE	SYMBOL
Dynamic Active Global Gold ETF	Dynamic	20240702	DXAU
Dynamic Active Mining Opportunities ETF	Dynamic	20240702	DXMO
Dynamic Active Real Estate ETF	Dynamic	20240702	DXRE
iShares S&P 500 3% Capped Index ETF	RBC iShares	20240711	XUSC XUSC.U
iShares S&P 500 3% Capped Index ETF (CAD-Hedged)	RBC iShares	20240711	XSPC
CI Global Unconstrained Bond Fund	CI Global Asset Management	20240716	CUBD
Brompton International Cash Flow Kings ETF	Brompton Funds	20240718	KNGX
CI U.S. Aggregate Bond Covered Call ETF	CI Global Asset Management	20240806	CCBD
Russell Investments Global Equity Pool	Russell Investments	20240809	RIGE
Invesco Canadian Core Plus Bond ETF	Invesco Canada	20240815	ICCB
Invesco Global Bond ETF	Invesco Canada	20240815	ICGB
Invesco NASDAQ 100 Income Advantage ETF	Invesco Canada	20240815	QQCI
Invesco S&P 500 Equal Weight Income Advantage ETF	Invesco Canada	20240815	EQLI
PIMCO Canadian Core Bond Fund	PIMCO Canada Trust	20240819	CORE
Harvest Amazon Enhanced High Income Shares ETF	Harvest ETFs	20240821	AMHE AMHE.U
Harvest Amazon High Income Shares ETF	Harvest ETFs	20240821	AMZH AMZH.U
Harvest Eli Lilly Enhanced High Income Shares ETF	Harvest ETFs	20240821	LLHE LLHE.U
Harvest Eli Lilly High Income Shares ETF	Harvest ETFs	20240821	LLYH LLYH.U

# New ETF Listings

## Q3 2024

NAME	FUND FAMILY	LISTING DATE	SYMBOL
Harvest Microsoft Enhanced High Income Shares ETF	Harvest ETFs	20240821	MSHE MSHE.U
Harvest Microsoft High Income Shares ETF	Harvest ETFs	20240821	MSFH MSFH.U
Harvest NVIDIA Enhanced High Income Shares ETF	Harvest ETFs	20240821	NVHE NVHE.U
Harvest NVIDIA High Income Shares ETF	Harvest ETFs	20240821	NVDH NVDH.U
Evolve Canadian Utilities Enhanced Yield Index Fund	Evolve ETFs	20240904	UTES
CI Global Quality Dividend Growth Index ETF	CI Global Asset Management	20240910	CGQD.B
Forstrong Global Balanced ETF	Forstrong Global Asset Management	20240910	FGBL
Mackenzie Bluewater Next Gen Growth ETF	Mackenzie Investments	20240910	MNXT
Mackenzie Core Resources ETF	Mackenzie Investments	20240910	MORE
Mackenzie Global Equity ETF	Mackenzie Investments	20240910	MGQE
Mackenzie International Equity ETF	Mackenzie Investments	20240910	MIQE
Vanguard Canadian Ultra-Short Government Bond Index ETF	Vanguard Canada	20240912	VVSG
Hamilton U.S. T-Bill YIELD MAXIMIZER™ ETF	Hamilton ETFs	20240916	HBIL HBIL.U
Corton Enhanced Income Fund	Corton Capital	20240918	RAAA
Evolve Canadian Aggregate Bond Enhanced Yield Fund	Evolve ETFs	20240926	AGG
iShares Flexible Monthly Income ETF	RBC iShares	20240926	XFLI XFLI.U

# For more information

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