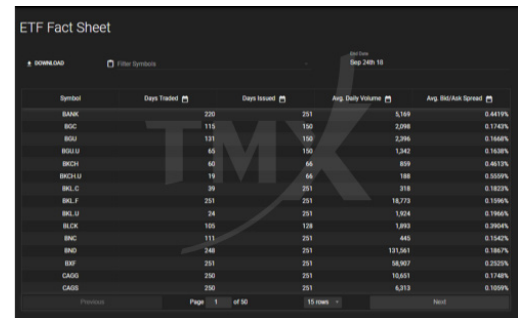


## TMX ANALYTICS

# Exchange Traded Funds (ETF) Fact Sheet

### Product Description

The TMX ETF Fact Sheet is a web-based product powered by TMX Analytics ETF that allows users to quickly and easily access key ETF metrics across all 500+ TSX-listed ETF symbols. This ETF dashboard is specifically designed to comply with the Canadian Securities Administrator (CSA) requirements for the Fund Fact Sheet reporting for bid-ask spread and average daily trading volume metrics.



Symbol	Days Traded	Days Issued	Avg Daily Volume	Avg Bid/Ask Spread
BANK	220	251	5,169	0.4613%
BGC	115	150	2,298	0.1742%
BMO	131	150	2,290	0.1669%
BSEU	65	150	1,262	0.1638%
BWCH	60	65	839	0.4613%
BWCH.U	19	65	188	0.5009%
BKLC	39	251	278	0.1823%
BKLF	251	251	18,773	0.3396%
BKLU	24	251	1,924	0.1964%
BKLC	169	128	1,893	0.3904%
BNC	111	251	485	0.1542%
BPO	249	251	191,091	0.1867%
BSE	203	251	65,997	0.2325%
CAGS	250	251	10,631	0.1748%
CAGS	250	251	6,313	0.1009%

### Methodology

- Metrics are calculated using the consolidated order book from all Canadian venues
- The bid/ask is calculated as the volume weighted average price that would be realized assuming the execution of a \$50,000 marketable sell/buy order
- The effective spread is calculated at each one-second interval between 9:45 - 15:45 ET and is expressed in basis points
- The reported average bid-ask spread is computed by taking the time-weighted average of all one second effective spreads for each day across the previous 12 months

### FREQUENCY

Monthly subscription

### DELIVERY

Web

### FORMAT

### TMX Analytics

Through our cloud-based tick data analysis platform, we curate high quality equity, ETF, FX, Futures and Options data sets in a readily usable environment designed for highly performant queries and analysis at scale. No expensive hardware or slow queries that take days to run to get the insights you need - TMX Analytics solves the pains of merging and cleansing multiple, disparate data sets and building internal business cases to acquire hardware and infrastructure needed to get answers you need.

**30 day Free trial offer!**

Test the ETF Broker Dashboard to ensure it meets your needs before you commit. For more information, contact your TMX Analytics representative or email, [marketdata@tmx.com](mailto:marketdata@tmx.com)