

## TMX ANALYTICS

# Exchange Traded Funds (ETF) Broker Dashboard

### Product Description

The TMX ETF Broker Dashboard is a web-based product powered by TMX Analytics that allows users to examine various market makers' quoting activity on all 500+ TSX-listed ETF symbols. Brokers who meet our quoting criteria are extracted along with the percent of time they maintained a quote on either side, with average number of shares displayed and the value.

### Features

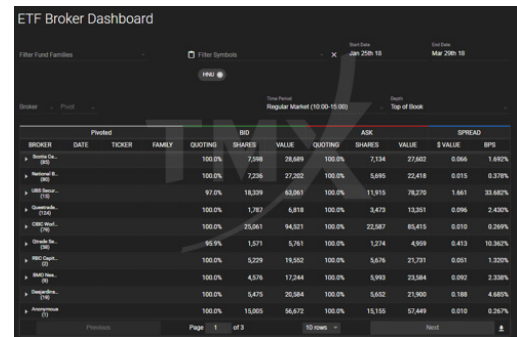
- Convenient filters to allow analysis of ETF groups by issuer
- Create a custom ETF list
- Additional filters and pivot tables to allow users to examine how activity changes during opening, closing periods
- Ability to scrape from the top of book (\$100K or \$200K) and understand quoted depth beyond the top of the book

### Benefits

This one-of-a-kind ETF dashboard is designed to help draw out insights around quoting and average spreads by brokers normally quoted on a symbol over extended time periods. (ie. full day, month or quarter)

### 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.



ETF Broker Dashboard

Filter Fund Families:  Filter Symbols: X

Time Period: Regular Market (10:00-15:00) | From: Top of Book

BROKER	DATE	TICKER	FAMILY	QUOTING	SHARES	VALUE	QUOTING	SHARES	VALUE	\$ VALUE	SPREAD	BPS
Brookline	100.0%	7,598	28,689	100.0%	7,134	27,602	0.066	1.692%				
Investment	100.0%	7,256	27,202	100.0%	6,895	22,418	0.015	0.378%				
W&M	97.0%	18,339	63,067	100.0%	11,815	78,270	1.661	33.682%				
Investment	100.0%	1,762	6,818	100.0%	3,473	13,201	0.096	2.450%				
W&M	100.0%	20,061	64,821	100.0%	22,587	85,415	0.010	0.269%				
Investment	95.9%	1,571	5,761	100.0%	1,274	4,569	0.413	10.362%				
W&M	100.0%	5,229	19,502	100.0%	5,676	21,701	0.001	1.320%				
Investment	100.0%	4,576	17,244	100.0%	5,993	23,584	0.002	2.358%				
W&M	100.0%	5,470	20,384	100.0%	5,602	21,560	0.188	4.693%				
Investment	100.0%	15,000	56,672	100.0%	13,155	57,449	0.010	0.257%				

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### FREQUENCY

Monthly subscription

### DELIVERY

Web

### FORMAT

**15 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)