



# ETF Liquidity Analytics

Gain enhanced visibility into global ETF market liquidity.

Our solution enables easy navigation across the fragmented and dynamic ETF market. Through our powerful technology, we normalise trade conditions across all venues, allowing consistent aggregations and analysis of ETF trading.

We work with the world's largest ETF issuers to provide an independent, consolidated view of ETF trading activity reflecting ongoing changes of market structure.

The intelligence gained from our solution allows ETF traders and issuers to act with confidence in changing market dynamics.

## Global Coverage

Global coverage including Europe, US, Canada, Hong Kong, Australia, Japan, Singapore and New Zealand.

**4/5** European  
biggest issuers

**68%** Representing  
of global AuM

## Venues

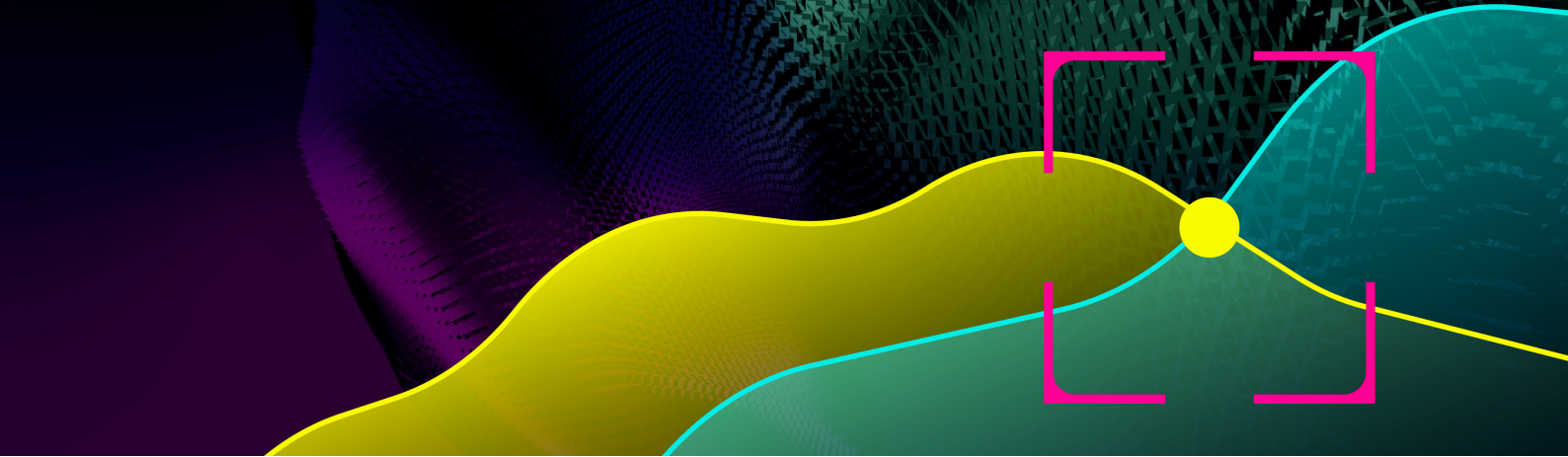
48 trading facilities and 15 trading mechanisms across Global markets.

## Metrics

**50+** Calculated in real  
time and T+1 on  
L1/L2/L3 data

## Tick Messages Daily

**12B+**



## Instant access to full ETF Market Analytics

Get daily access to the same institutional-grade ETF analytics trusted by the world's largest issuers. Filter and slice data across 14 dimensions—issuer, listing exchange, asset class, and more—to surface the insights you need.

### ETF market analytics include

#### Volumes

- › Inclusive of corrections and late-reported trades.
- › Auto-correction of errors from upstream data sources.
- › Intraday granularity and bucketing to custom trade size thresholds

#### Spread at Depth

- › Insights into order book dynamics
- › Spreads at multiple execution sizes

#### Price Impact

- › Estimation of market impact by mechanism and size by

#### EBBO for ETFs

- › Inclusive of corrections and late-reported trades.
- › Auto-correction of errors from upstream data

#### RFQ quality

- › Comparison of quality of execution between RFQ and Lit markets

#### Volume at EBBO/buy sell

- › Estimation of trades executed within EBBO
- › Volumes split by buy/sell for all mechanisms

### ETF Issuers specific analytics include

#### Market share

- › ETF issuers' market share and dynamics

#### Fund switch

- › ML algorithm to detect fund switches

#### Spreads monitoring

- › Spread alerts with user-defined thresholds

#### Reporting engine

- › Custom dashboards deliverable emails or pdf set to clients

#### Real time monitoring

- › Set custom same-day notifications

#### Closing Auction

- › Comparison of closing auction price vs last continuous quotes

## Flexible delivery options to suit your business workflow

Consistent methodology delivered as files/ API / modifiable charts, xls plug in or accessed through a natural language prompt.

## About xyt

xyt delivers a market-leading independent Trading Data Intelligence Platform that transforms complex cross asset trading data into clear, actionable insights for capital markets participants worldwide. The platform processes over 12 billion messages daily across 120+ global venues, serving the buy and sell side, investors and intermediaries with the analytics they need to optimise trading performance, and product development. For more information about xyt and the Trading Data Intelligence Platform, visit [www.xyt.one](http://www.xyt.one) or follow us on LinkedIn.

## Contact Information

Ready to Navigate Complex Markets?

Discover how our Platform can transform your trading and investment decisions.



[www.xyt.one](http://www.xyt.one)



[sales@xyt.one](mailto:sales@xyt.one)