

# DAILY REPORT



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October 17, 2022

Indices	October 17 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	18,621.02	18,326.35		1.61 %
S&P/TSX 60 Index	1,126.12	1,108.74		1.57 %
S&P/TSX Venture Composite	586.63	581.09		0.95 %
S&P/TSX Completion Index	1,080.89	1,062.01		1.78 %
S&P/TSX Smallcap Index	647.03	637.59		1.48 %

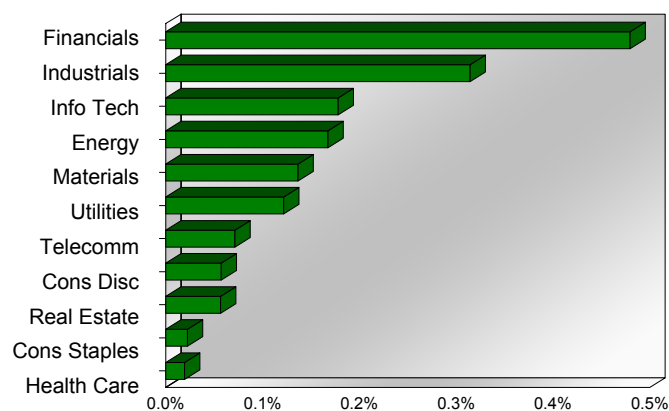
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
202	33	1

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CNR	17.37	TOU	-2.34
SHOP	16.08	ARX	-1.50
RY	15.71	FM	-1.27
CP	14.32	MEG	-0.86
ENB	12.57	MX	-0.64
BMO	12.00	BIR	-0.63
BAM.A	10.37	PXT	-0.41
CM	9.30	CNQ	-0.38
TD	5.79	NVA	-0.35
TRP	5.78	PEY	-0.26

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
DML	10.53%	BIR	-3.31%
EFR	7.74%	MX	-2.89%
LSPD	7.54%	MEG	-2.77%
WEED	7.08%	ERO	-2.63%
NVEI	6.94%	PXT	-2.57%
BBD.B	6.74%	NVA	-2.48%
BB	6.50%	PEY	-1.92%
DND	6.39%	ARX	-1.89%
NXE	6.35%	CS	-1.55%
BHC	6.05%	HWX	-1.54%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	29	31.21 %	\$843.80	87.88
Industrials	27	13.15 %	\$355.51	57.62
Information Technology	14	5.26 %	\$142.26	32.65
Energy	38	18.46 %	\$499.24	30.69
Materials	51	11.53 %	\$311.88	25.00
Utilities	16	4.75 %	\$128.32	22.29
Communication Services	7	4.88 %	\$131.86	13.09
Consumer Discretionary	14	3.62 %	\$97.85	10.48
Real Estate	22	2.53 %	\$68.50	10.36
Consumer Staples	11	4.18 %	\$113.11	4.08
Health Care	7	0.43 %	\$11.66	3.56
<b>S&amp;P/TSX Composite Index</b>	<b>236</b>	<b>100.00 %</b>	<b>\$2,704.01</b>	<b>297.70</b>

S&P/TSX Composite Index - Sectors Returns



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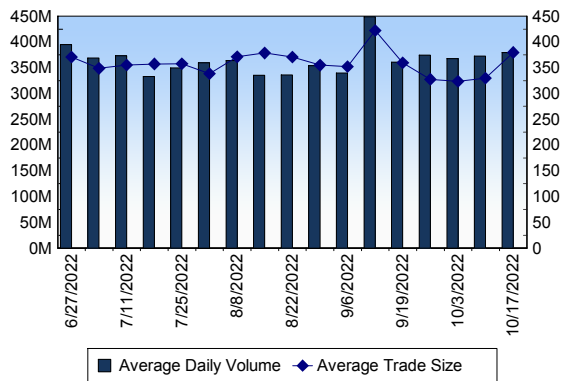
## TSX

Daily Volume	379,188,461
Daily Value	\$12,178,120,936
Daily Trades	998,744
Daily Symbols Traded	1,987

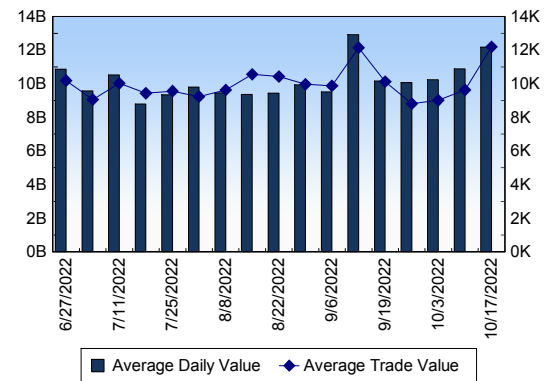
## TSX ANONYMOUS TRADING

Daily Volume	129,579,270
Daily Value	\$3,601,406,803
Average Trade Size	258
% TSX Volume	34.17 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
ENB	13,801,926	\$701,875,361
TRP	12,837,185	\$732,490,043
TD	10,800,930	\$922,723,907
BNS	10,372,251	\$686,403,977
CM	7,237,116	\$429,634,817
POW	7,211,591	\$230,692,964
SU	6,492,159	\$282,058,221
ABX	6,286,633	\$126,423,747
RY	6,195,465	\$765,851,546
CNQ	5,850,841	\$431,565,725
MFC	5,043,681	\$111,171,850
TOU	4,756,922	\$359,662,253
CCO	4,517,741	\$140,216,438
CVE	4,416,470	\$104,001,048
K	4,215,193	\$19,836,216
BIR	4,215,097	\$44,819,021
AQN	4,049,016	\$59,160,528
FTS	3,944,207	\$202,921,001
XIU	3,618,141	\$103,592,165
MEG	3,501,189	\$59,012,168

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	10,800,930	\$922,723,907
RY	6,195,465	\$765,851,546
TRP	12,837,185	\$732,490,043
ENB	13,801,926	\$701,875,361
BNS	10,372,251	\$686,403,977
CNQ	5,850,841	\$431,565,725
CM	7,237,116	\$429,634,817
TOU	4,756,922	\$359,662,253
SU	6,492,159	\$282,058,221
NA	3,173,307	\$279,965,854
CNR	1,598,683	\$243,927,068
POW	7,211,591	\$230,692,964
FTS	3,944,207	\$202,921,001
BCE	3,290,416	\$194,179,391
BMO	1,592,013	\$194,160,934
NTR	1,562,781	\$172,263,956
CCO	4,517,741	\$140,216,438
SHOP	3,385,017	\$128,662,513
ABX	6,286,633	\$126,423,747
MG	1,662,761	\$116,105,776

## ETF Trading

Daily Volume	33,336,162	Average Trade Value	\$13,182
Daily Value	\$679,769,965	Average Trade Size	646
# Trades	51,570	# of ETFs Traded	782

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	3,618,141	\$103,592,165
XEG	2,239,902	\$34,508,898
HNU	2,204,085	\$33,308,128
HQD	1,958,764	\$18,536,719
HQU	1,330,466	\$11,137,693
HSD	1,250,017	\$11,456,846
CBH	1,175,200	\$19,625,837
ZEB	933,506	\$31,343,625
HND	837,725	\$17,620,141
XRE	754,974	\$11,806,834

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	3,618,141	\$103,592,165
XEG	2,239,902	\$34,508,898
HNU	2,204,085	\$33,308,128
ZEB	933,506	\$31,343,625
XIC	696,158	\$20,689,324
HXT	450,762	\$20,616,457
CBH	1,175,200	\$19,625,837
XSP	498,607	\$19,529,351
HQD	1,958,764	\$18,536,719
HND	837,725	\$17,620,141

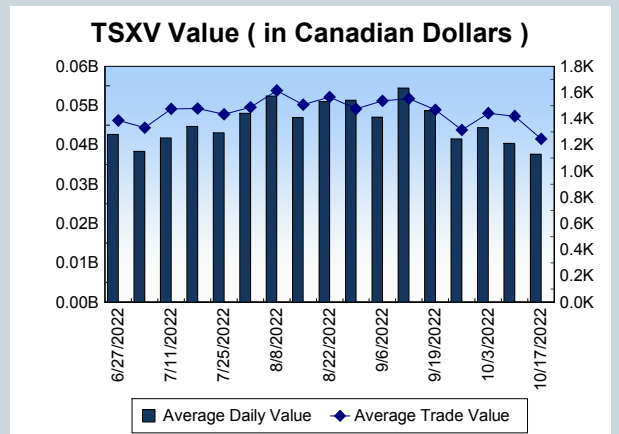
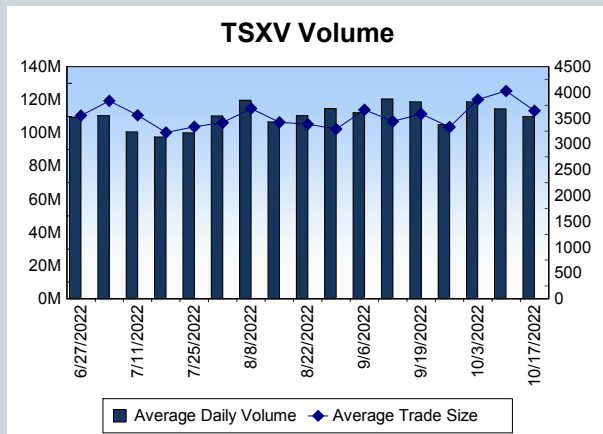
<b>Block Trades</b>	<b>Non Block Trades</b>
1,253	997,491

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	55,733,900
TD SECURITIES INC.	53,107,700
INSTINET CANADA LTD.	26,429,900
RBC CAPITAL MARKETS	20,336,900
BMO NESBITT BURNS INC.	18,625,950

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	11,549,100
TRP	11,143,600
TD	8,611,400
BNS	8,090,200
POW	5,802,800

TSXV	
Daily Volume	109,858,934
Daily Value	\$37,585,861
Daily Trades	30,155
Daily Symbols Traded	1,213

TSXV ANONYMOUS TRADING	
Daily Volume	53,402,350
Daily Value	\$20,067,939
Average Trade Size	4,098
% TSXV Volume	48.61%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
KORE	4,784,093	\$164,560
TECT	2,851,952	\$263,301
PEGA	2,835,797	\$85,340
VENZ	2,647,678	\$26,477
ATLY	1,875,956	\$202,571
JOR	1,667,054	\$102,224
DEF	1,601,591	\$331,875
DM	1,576,348	\$151,675
VLI	1,433,822	\$160,939
SLG	1,355,250	\$102,391
BHS	1,320,200	\$59,449
NOB	1,186,519	\$65,722
SUI	1,003,000	\$200,600
AIS	1,002,751	\$33,043
REVO	998,390	\$272,992
NEWU	919,998	\$28,065
MOS	918,010	\$13,770
EOG	885,768	\$419,774
QNC	869,592	\$133,911
PTU	847,245	\$59,377

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	52,781	\$3,822,315
SGML	74,068	\$3,197,004
VMC	663,643	\$1,056,331
SALT	638,050	\$1,017,880
SLI	197,017	\$986,372
EVGN	468,202	\$947,227
DSV	717,729	\$816,892
HIVE	166,521	\$762,178
GMG	166,996	\$582,185
RECO	135,426	\$577,347
PMET	83,188	\$509,790
NFG	85,630	\$437,482
EOG	885,768	\$419,774
LI	181,195	\$357,596
CRE	207,707	\$347,069
DEF	1,601,591	\$331,875
RX	48,365	\$331,848
ARTG	74,914	\$324,983
VXTR	709,082	\$301,945
URC	96,299	\$299,613

Dark TSX/TSXV Trading			
Volume	17,422,800	Daily Trades	81,083
Value	528,628,432	Daily Symbols Traded	1,170