

# DAILY REPORT



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October 27, 2022

Indices	October 27 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,352.11	19,279.76		0.38 %
S&P/TSX 60 Index	1,172.07	1,166.00		0.52 %
S&P/TSX Venture Composite	593.67	596.32		-0.44 %
S&P/TSX Completion Index	1,116.42	1,118.95		-0.23 %
S&P/TSX Smallcap Index	662.62	666.53		-0.59 %

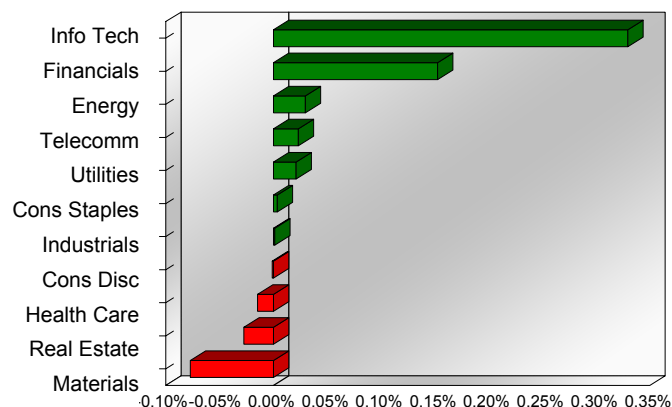
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
108	125	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SHOP	64.43	CNR	-8.22
TRP	8.79	SU	-7.99
ENB	7.29	TECK.B	-7.52
NTR	6.53	CCO	-4.02
BAM.A	4.54	ABX	-3.47
RY	3.36	TFII	-2.80
BCE	3.09	FNV	-1.44
CP	2.95	TCN	-1.40
BNS	2.88	FSV	-1.35
FFH	2.82	ATZ	-1.35

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
SHOP	17.13%	CTS	-11.41%
OSK	9.23%	PLC	-8.72%
NFI	6.47%	BHC	-7.48%
IFP	5.38%	KNT	-7.14%
CFP	3.57%	TCN	-6.55%
IAG	3.28%	TECK.B	-5.14%
MTL	3.26%	WEED	-5.13%
TVE	3.07%	SIL	-4.74%
TA	2.87%	GOOS	-4.53%
UNS	2.74%	NG	-4.53%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Information Technology	14	5.54 %	\$155.67	63.53
Financials	29	30.57 %	\$859.48	29.43
Energy	38	19.01 %	\$534.42	5.72
Communication Services	7	4.90 %	\$137.78	4.50
Utilities	16	4.64 %	\$130.36	4.08
Consumer Staples	11	4.14 %	\$116.36	0.69
Industrials	27	13.17 %	\$370.28	0.23
Consumer Discretionary	14	3.59 %	\$101.04	-0.23
Health Care	7	0.41 %	\$11.65	-2.85
Real Estate	22	2.49 %	\$70.02	-5.30
Materials	51	11.53 %	\$324.01	-14.88
<b>S&amp;P/TSX Composite Index</b>	<b>236</b>	<b>100.00 %</b>	<b>\$2,811.08</b>	<b>84.93</b>

S&P/TSX Composite Index - Sectors Returns



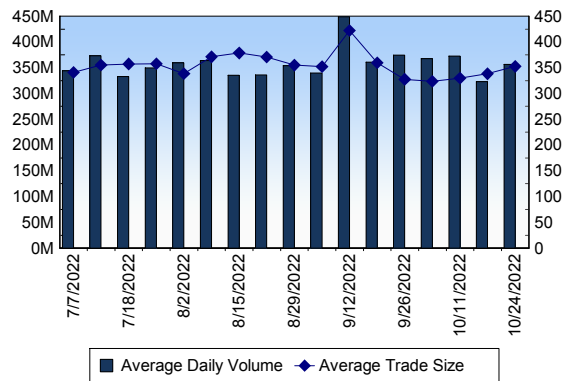
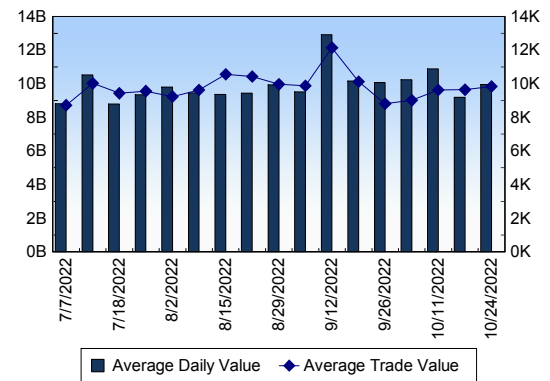
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**TSX**

Daily Volume	342,182,139
Daily Value	\$9,305,068,335
Daily Trades	1,086,222
Daily Symbols Traded	2,001

**TSX ANONYMOUS TRADING**

Daily Volume	140,457,579
Daily Value	\$3,942,759,340
Average Trade Size	266
% TSX Volume	41.05 %

**TSX Volume****TSX Value ( in Canadian Dollars )****Top 20 TSX Symbols by Volume**

Symbol	TSX Volume	TSX Value
ABX	7,307,397	\$153,784,983
SHOP	7,203,232	\$327,633,951
TVE	5,966,570	\$30,067,240
ATH	5,693,267	\$15,579,167
SU	5,506,758	\$253,289,370
BMO	5,341,534	\$675,582,704
CPG	5,242,567	\$57,208,247
CXB	5,134,007	\$3,539,626
RY	5,100,345	\$637,132,837
BTE	5,065,384	\$36,991,476
CVE	4,985,443	\$136,754,378
WEED	4,663,361	\$19,392,239
CET	4,534,742	\$4,071,592
FM	4,303,243	\$108,549,754
WCP	4,080,108	\$43,874,042
TRP	4,015,437	\$241,773,576
AC	3,757,379	\$72,366,161
ENB	3,634,870	\$192,637,184
BNS	3,601,781	\$236,861,762
TD	3,351,256	\$292,808,512

**Top 20 TSX Symbols by Value**

Symbol	TSX Volume	TSX Value
BMO	5,341,534	\$675,582,704
RY	5,100,345	\$637,132,837
SHOP	7,203,232	\$327,633,951
TD	3,351,256	\$292,808,512
SU	5,506,758	\$253,289,370
CNR	1,526,820	\$245,033,799
TRP	4,015,437	\$241,773,576
BNS	3,601,781	\$236,861,762
CNQ	2,542,876	\$208,725,038
ENB	3,634,870	\$192,637,184
ABX	7,307,397	\$153,784,983
TOU	1,956,207	\$150,978,489
CP	1,377,725	\$138,019,363
CVE	4,985,443	\$136,754,378
CM	2,138,614	\$130,362,161
TECK.B	2,562,268	\$118,888,058
BAM.A	2,076,078	\$112,204,795
FM	4,303,243	\$108,549,754
NTR	925,462	\$104,372,568
BCE	1,714,286	\$104,012,415

**ETF Trading**

Daily Volume	35,140,318	Average Trade Value	\$13,033
Daily Value	\$670,870,847	Average Trade Size	683
# Trades	51,473	# of ETFs Traded	801

**Top 10 ETFs by TSX Volume**

Symbol	Market Volume	Market Value
HNU	3,259,271	\$40,239,843
XIU	3,174,610	\$94,648,623
XEG	1,779,575	\$29,827,659
HQD	1,652,178	\$14,894,592
HQU	1,645,018	\$14,315,651
HND	1,454,810	\$34,833,997
CBH	1,228,900	\$20,694,670
HSD	1,129,081	\$9,523,032
HOD	1,060,593	\$9,836,161
CLF	847,752	\$14,106,319

**Top 10 ETFs by TSX Value**

Symbol	Market Volume	Market Value
XIU	3,174,610	\$94,648,623
HNU	3,259,271	\$40,239,843
HND	1,454,810	\$34,833,997
XEG	1,779,575	\$29,827,659
XBB	770,988	\$20,915,664
CBH	1,228,900	\$20,694,670
HXT	427,292	\$20,353,614
ZEB	534,432	\$18,280,623
XFN	339,900	\$14,985,905
HQD	1,652,178	\$14,894,592

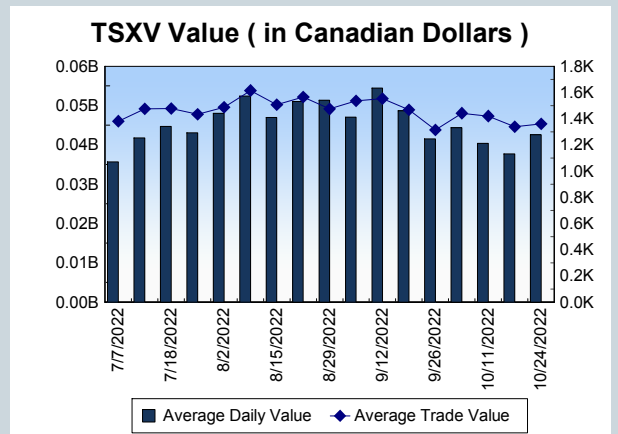
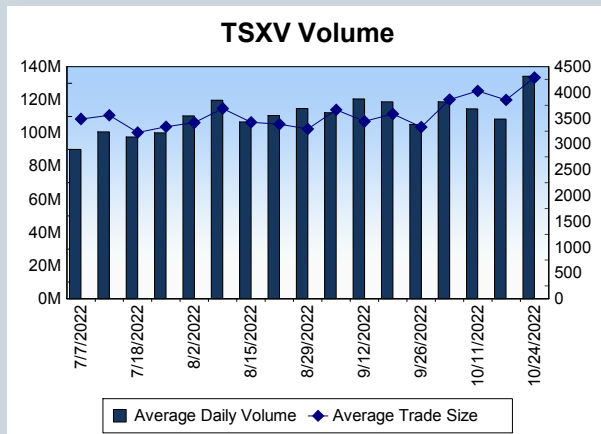
<b>Block Trades</b>	<b>Non Block Trades</b>
940	1,085,282

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
TD SECURITIES INC.	14,505,000
GOLDMAN SACHS CANADA I	12,203,000
RBC CAPITAL MARKETS	7,081,100
VIRTU ITG CANADA CORP	6,569,900
SCOTIA CAPITAL INC.	5,616,900

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ABX	4,190,000
RY	3,745,200
BMO	3,743,800
CET	3,430,000
TRP	2,080,100

TSXV	
Daily Volume	119,789,564
Daily Value	\$41,704,791
Daily Trades	29,889
Daily Symbols Traded	1,146

TSXV ANONYMOUS TRADING	
Daily Volume	64,600,844
Daily Value	\$21,490,100
Average Trade Size	4,736
% TSXV Volume	53.93%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
BLUE	6,010,000	\$60,100
BXR	2,751,700	\$42,051
FNR	2,652,600	\$66,315
PGM	2,629,494	\$49,448
SOIL.WT	2,624,500	\$59,053
CMC	1,936,016	\$96,828
TECT	1,823,734	\$169,231
IBO	1,775,000	\$54,735
NILI	1,708,444	\$196,753
GZD	1,466,292	\$184,676
DBG	1,290,934	\$724,103
TAL	1,117,826	\$807,043
DM	1,042,963	\$102,544
SOU	1,035,222	\$1,012,167
ROK	1,027,449	\$432,890
AIR	994,056	\$98,836
AIS	986,250	\$34,519
MAI	933,420	\$379,435
ABRA	896,015	\$357,126
LIO	857,901	\$523,433

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
SGML	68,827	\$3,446,918
TOI	24,892	\$1,798,157
SLI	306,276	\$1,546,601
CRE	722,011	\$1,375,742
FOM	599,805	\$1,367,378
SOU	1,035,222	\$1,012,167
SALT	476,191	\$855,578
SOIL	306,501	\$834,329
TAL	1,117,826	\$807,043
HIVE	171,279	\$791,201
PNRL	433,535	\$747,635
DBG	1,290,934	\$724,103
PMET	131,661	\$712,434
LI	336,629	\$650,034
FL	279,201	\$570,743
LIO	857,901	\$523,433
RECO	133,403	\$513,339
ROK	1,027,449	\$432,890
MCLD	243,593	\$401,698
MAI	933,420	\$379,435

Dark TSX/TSXV Trading			
Volume	17,665,130	Daily Trades	85,967
Value	551,862,285	Daily Symbols Traded	1,205