DAILY REPORT



For more information, email trading sales@tsx.com

January 4, 2023

Indices	January 4 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,588.83	19,443.77		0.75 %
S&P/TSX 60 Index	1,181.80	1,173.80		0.68 %
S&P/TSX Venture Composite	573.06	567.17		1.04 %
S&P/TSX Completion Index	1,148.29	1,136.82		1.01 %
S&P/TSX Smallcap Index	696.50	685.84		1.55 %

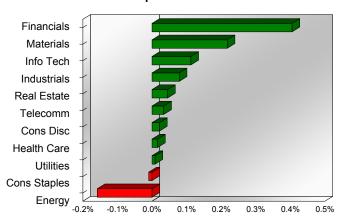
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
168	67	1

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SHOP	15.39	SU	-9.90
TD	14.36	CNQ	-6.15
ABX	13.66	CVE	-4.82
BN	12.17	TECK.B	-3.90
RY	10.97	NTR	-3.14
BNS	10.15	CCO	-2.92
вмо	8.60	WCN	-2.41
CP	6.44	TOU	-1.68
AEM	5.14	GIB.A	-1.59
CSU	4.96	TRP	-1.59

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
EQX	9.63%	NXE	-6.01%
WEED	8.28%	ECN	-4.15%
DND	8.19%	ASTL	-3.27%
TXG	7.95%	CCO	-3.25%
BB	7.93%	ATH	-3.11%
BHC	7.92%	CTS	-3.09%
BLDP	7.74%	AOI	-2.92%
OGC	7.52%	EFR	-2.74%
SEA	7.31%	WCP	-2.70%
NG	6.50%	VET	-2.68%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	29	31.05 %	\$881.13	78.79
Materials	50	12.36 %	\$350.65	42.28
Information Technology	14	5.83 %	\$165.49	21.85
Industrials	26	13.36 %	\$379.16	15.30
Real Estate	23	2.63 %	\$74.71	8.77
Communication Services	6	4.91 %	\$139.38	6.58
Consumer Discretionary	15	3.69 %	\$104.70	4.20
Health Care	7	0.38 %	\$10.90	3.14
Utilities	16	4.46 %	\$126.50	1.72
Consumer Staples	11	4.21 %	\$119.56	-1.86
Energy	39	17.11 %	\$485.38	-30.85
S&P/TSX Composite Index	236	100.00 %	\$2,837.55	149.92

S&P/TSX Composite Index - Sectors Returns



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Daily Volume Daily Value Daily Trades

Daily Symbols Traded

362,789,195 \$10,195,930,933 1,073,466 2,058

TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

165,093,836 \$5,172,291,084 320 45.51 %





Top 20 TSX Symbols by Volume			
Symbol	TSX Volume	TSX Value	
TD	19,876,215	\$1,763,747,201	
BNS	8,879,273	\$587,839,581	
HNU	7,374,877	\$34,620,993	
ABX	6,012,372	\$151,733,733	
SU	5,731,613	\$231,171,562	
ATH	5,525,566	\$12,042,829	
TRP	5,014,281	\$266,122,886	
AR	4,925,791	\$2,958,168	
AQN	4,833,763	\$44,707,507	
K	4,685,637	\$28,360,144	
SHOP	4,293,133	\$214,596,352	
ARX	4,287,546	\$69,394,865	
CVE	3,867,847	\$94,617,750	
MFC	3,730,236	\$91,761,031	
ВТО	3,689,262	\$19,066,483	
СМ	3,508,517	\$196,299,064	
CPG	3,488,735	\$30,721,086	
ENB	3,455,061	\$185,164,062	
AC	3,283,828	\$64,485,023	
RY	3,282,498	\$423,915,492	

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
TD	19,876,215	\$1,763,747,201	
BNS	8,879,273	\$587,839,581	
RY	3,282,498	\$423,915,492	
TRP	5,014,281	\$266,122,886	
SU	5,731,613	\$231,171,562	
SHOP	4,293,133	\$214,596,352	
CNQ	3,021,451	\$213,515,378	
ВМО	1,661,221	\$209,477,940	
СМ	3,508,517	\$196,299,064	
ENB	3,455,061	\$185,164,062	
NTR	1,650,511	\$159,861,009	
ABX	6,012,372	\$151,733,733	
BCE	2,166,894	\$131,026,426	
CNR	750,164	\$122,109,124	
NA	1,306,563	\$121,509,577	
AEM	1,612,787	\$120,359,374	
TOU	1,906,355	\$120,275,941	
CP	1,098,979	\$113,231,437	
POW	3,238,765	\$106,175,117	
TECK.B	2,175,831	\$105,299,675	

		ETF Trading	
Daily Volume	38,817,230	Average Trade Value	\$10,931
Daily Value	\$683,058,615	Average Trade Size	621
# Trades	62,487	# of ETFs Traded	841

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HNU	7,374,877	\$34,620,993
XIU	2,964,347	\$88,541,952
XEG	2,212,248	\$32,212,606
HQU	1,726,508	\$13,581,179
HOU	1,682,656	\$21,990,440
HQD	1,571,401	\$14,717,505
HSD	1,187,514	\$9,796,106
HXD	972,073	\$6,935,123
HND	811,243	\$26,256,836
HOD	731,578	\$8,912,179

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	2,964,347	\$88,541,952
HNU	7,374,877	\$34,620,993
XEG	2,212,248	\$32,212,606
HND	811,243	\$26,256,836
HOU	1,682,656	\$21,990,440
ZEB	621,000	\$21,212,886
HXT	426,099	\$20,510,607
XSP	481,272	\$19,579,030
XUS	260,341	\$16,728,101
VFV	170,651	\$15,703,739

Non Block Trades

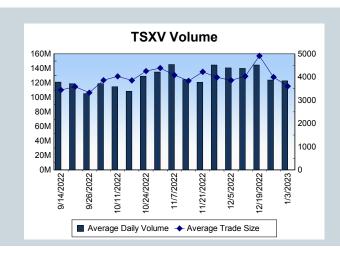
Block Trades 1,035 1,072,431

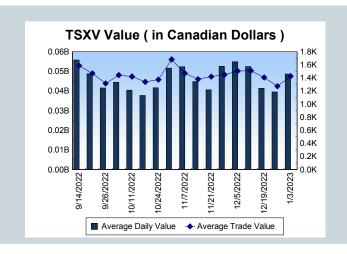
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	21,711,800
TD SECURITIES INC.	16,779,900
NATIONAL BANK FINANCIAL	15,249,900
BMO NESBITT BURNS INC.	12,681,600
MERRILL LYNCH CANADA LT	9 142 200

TSXV	
Daily Volume	130,696,250
Daily Value	\$49,921,225
Daily Trades	33,962
Daily Symbols Traded	1,137

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
TD	16,492,200		
BNS	6,402,500		
TRP	3,181,900		
AQN	2,328,300		
POW	2,116,500		

TSXV ANONYMOUS TRADING			
Daily Volume	60,335,598		
Daily Value	\$23,692,447		
Average Trade Size	3,805		
% TSXV Volume	46.16%		





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
SEB	5,120,089	\$1,477,712		
FUU	4,968,718	\$1,957,942		
NILI	3,553,127	\$1,228,487		
SOP.H	3,186,135	\$178,080		
CMC	2,792,572	\$213,228		
MEX	1,911,000	\$36,915		
PGM.H	1,892,069	\$37,543		
CXG	1,823,000	\$27,370		
TVC	1,735,236	\$41,341		
ATX	1,658,905	\$1,352,442		
TKU	1,474,414	\$104,177		
KNC	1,361,179	\$73,675		
AN	1,178,946	\$605,318		
DM	1,095,202	\$77,203		
AAZ	1,072,685	\$55,258		
NUG	1,036,000	\$10,540		
LBC	1,035,262	\$129,752		
AIR	975,028	\$117,963		
TEST	937,000	\$4,685		
GUG	876,100	\$90,750		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
QIPT	361,469	\$2,593,570			
TOI	29,405	\$2,177,169			
FUU	4,968,718	\$1,957,942			
PMET	298,207	\$1,816,802			
SEB	5,120,089	\$1,477,712			
ATX	1,658,905	\$1,352,442			
NFG	226,442	\$1,282,816			
SGML	37,759	\$1,273,719			
NILI	3,553,127	\$1,228,487			
CNC	615,865	\$1,072,588			
CRE	393,644	\$823,603			
SALT	370,935	\$795,259			
NGEX	236,503	\$781,966			
NBVA	324,945	\$656,751			
DSV	425,243	\$614,614			
AN	1,178,946	\$605,318			
SLI	150,636	\$598,732			
ARTG	123,149	\$554,412			
AFM	580,238	\$523,767			
LI	183,480	\$514,563			

Dark TSX/TSXV Trading					
Volume	21,017,380	Daily Trades	98,066		
Value	614,898,330	Daily Symbols Traded	1,337		