## **DAILY REPORT**



For more information, email trading sales@tsx.com

**February 10, 2023** 

Indices	February 10 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,612.12	20,597.75		0.07 %
S&P/TSX 60 Index	1,244.39	1,241.69		0.22 %
S&P/TSX Venture Composite	613.42	616.41		-0.49 %
S&P/TSX Completion Index	1,204.90	1,211.27		-0.53 %
S&P/TSX Smallcap Index	720.11	728.11		-1.10 %

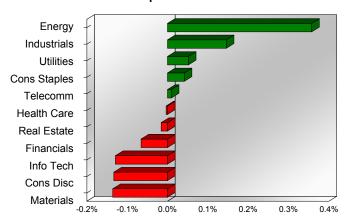
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
88	145	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent Index Contribution		Constituent	Index Contribution
ENB	17.87	MG	-22.53
CNQ	12.55	SHOP	-19.15
SU	11.96	BN	-8.90
CNR	11.92	TECK.B	-5.19
CP	11.55	RY	-4.69
CVE	7.76	FM	-3.69
TRI	6.83	AEM	-3.19
FTS	6.04	SLF	-2.37
ATD	5.30	SSRM	-2.34
TD	4.27	OTEX	-2.31

	S&P/TSX Composite Index		
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
SAP	5.33%	MG	-17.03%
RUS	4.73%	CTS	-8.97%
MEG	4.41%	SSRM	-8.44%
PD	4.09%	CS	-6.72%
DFY	4.00%	DND	-6.13%
TRI	3.89%	LAC	-5.76%
NVA	3.82%	HBM	-5.75%
FTT	3.61%	TXG	-4.49%
ATH	3.47%	ERO	-4.23%
BTE	3.35%	ZZZ	-3.90%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Energy	39	17.58 %	\$524.85	73.63
Industrials	26	13.13 %	\$392.07	29.96
Utilities	16	4.24 %	\$126.49	10.59
Consumer Staples	11	4.07 %	\$121.42	8.53
Communication Services	6	4.72 %	\$140.98	1.92
Health Care	7	0.37 %	\$10.91	-0.75
Real Estate	23	2.69 %	\$80.22	-3.25
Financials	29	31.59 %	\$943.12	-13.51
Information Technology	14	6.42 %	\$191.64	-26.67
Consumer Discretionary	15	3.51 %	\$104.72	-27.45
Materials	50	11.70 %	\$349.29	-27.98
S&P/TSX Composite Index	236	100.00 %	\$2,985.70	25.04

## S&P/TSX Composite Index - Sectors Returns



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## Daily Volume Daily Value Daily Trades

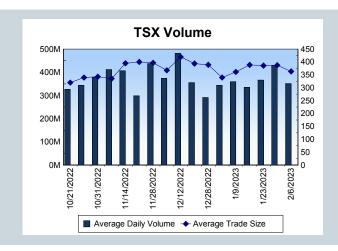
**Daily Symbols Traded** 

381,918,566 \$10,821,790,475 1,017,704 2,050

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

162,254,385 \$5,070,381,132 335 42.48 %





Top 20 TSX Symbols by Volume			
Symbol	TSX Volume	TSX Value	
ENB	14,312,779	\$772,643,378	
SU	11,315,195	\$516,616,121	
XLY	10,308,110	\$271,145	
HNU	9,599,767	\$18,766,359	
MFC	9,579,762	\$249,841,873	
TVE	7,504,276	\$34,248,861	
ATH	7,202,161	\$21,399,083	
ABX	6,888,693	\$164,888,913	
SMU.UN	6,080,856	\$141,172,184	
Т	5,176,833	\$140,816,956	
CVE	4,879,933	\$130,675,348	
CPG	4,637,343	\$45,403,095	
HUT	4,599,938	\$10,558,416	
RY	4,095,739	\$568,440,705	
BTE	3,874,295	\$23,752,582	
ARX	3,835,094	\$60,180,634	
CNQ	3,778,870	\$304,898,096	
MG	3,750,682	\$276,209,773	
TRP	3,607,224	\$200,054,859	
FTS	3,605,316	\$199,423,791	

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
ENB	14,312,779	\$772,643,378	
RY	4,095,739	\$568,440,705	
SU	11,315,195	\$516,616,121	
ВМО	2,511,495	\$340,008,136	
CNQ	3,778,870	\$304,898,096	
MG	3,750,682	\$276,209,773	
MFC	9,579,762	\$249,841,873	
SHOP	3,159,911	\$203,445,082	
TRP	3,607,224	\$200,054,859	
FTS	3,605,316	\$199,423,791	
CNR	1,124,828	\$179,098,024	
SLF	2,592,094	\$175,292,087	
TD	1,876,517	\$174,327,241	
ABX	6,888,693	\$164,888,913	
CP	1,542,958	\$163,594,788	
AEM	2,188,212	\$149,618,870	
SMU.UN	6,080,856	\$141,172,184	
Т	5,176,833	\$140,816,956	
CVE	4,879,933	\$130,675,348	
BNS	1,713,851	\$125,609,091	

		ETF Trading	
Daily Volume	38,890,644	Average Trade Value	\$12,657
Daily Value	\$637,232,473	Average Trade Size	772
# Trades	50,346	# of ETFs Traded	860

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HNU	9,599,767	\$18,766,359
XEG	3,310,248	\$53,108,903
HQD	1,740,158	\$12,675,245
HSD	1,408,993	\$10,341,289
XIU	1,298,170	\$40,887,482
BTCC.B	1,238,353	\$5,202,199
ZSP	882,864	\$52,673,319
HOU	878,040	\$13,132,056
HQU	824,731	\$8,129,050
FDY	812,914	\$666,202

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XEG	3,310,248	\$53,108,903
ZSP	882,864	\$52,673,319
XIU	1,298,170	\$40,887,482
XSP	803,631	\$34,695,155
ZEB	777,240	\$28,723,395
HND	395,033	\$24,959,823
HNU	9,599,767	\$18,766,359
VFV	184,154	\$17,805,914
HOU	878,040	\$13,132,056
HQD	1,740,158	\$12,675,245

**Non Block Trades** 

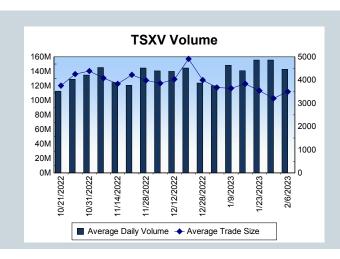
**Block Trades** 1,189 1,016,515

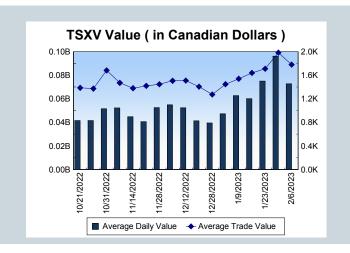
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
GOLDMAN SACHS CANADA I	26,588,400	
TD SECURITIES INC.	20,229,100	
BMO NESBITT BURNS INC.	19,495,900	
RBC CAPITAL MARKETS	16,635,590	
NATIONAL BANK FINANCIAL	14.313.800	

TSXV	
Daily Volume	127,294,273
Daily Value	\$59,036,777
Daily Trades	36,969
Daily Symbols Traded	1,165

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
ENB	9,722,700		
MFC	7,728,600		
SU	6,721,100		
ABX	4,747,200		
SMU.UN	4,480,200		

TSXV ANONYMOUS TRADING		
Daily Volume Daily Value Average Trade Size % TSXV Volume	67,054,679 \$33,437,797 3,526 52.68%	





Top 20 TSXV Symbols by Volume					
Symbol	TSXV Volume	TSXV Value			
PEI	3,281,854	\$474,152			
DM	3,160,135	\$457,385			
TGOL	2,503,209	\$89,583			
KES	2,216,355	\$77,287			
CEQ	1,914,167	\$161,825			
ORM	1,473,464	\$231,986			
FUU	1,465,325	\$539,248			
LONE	1,327,893	\$913,915			
BARU	1,142,014	\$40,020			
NILI	1,096,711	\$286,289			
AFM	1,051,294	\$943,387			
ARJN	1,043,000	\$36,505			
TBLL	1,022,000	\$15,330			
SSE	980,000	\$19,600			
MAS	950,000	\$28,535			
RECO	924,935	\$1,748,266			
GFG	881,629	\$130,805			
CPR	838,955	\$265,746			
CD	808,256	\$170,231			
DOS	786,500	\$80,446			

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
PMET	313,523	\$4,907,082			
ODV	480,885	\$2,961,616			
LI	568,907	\$2,605,238			
HIVE	567,924	\$2,254,740			
TOI	24,295	\$1,852,114			
RECO	924,935	\$1,748,266			
FL	417,881	\$1,227,723			
EU	361,082	\$1,122,344			
AFM	1,051,294	\$943,387			
LONE	1,327,893	\$913,915			
SGML	23,309	\$879,493			
LTH	337,662	\$821,031			
ATX	634,227	\$707,557			
BRW	677,543	\$620,172			
SLI	104,766	\$615,134			
RET.A	148,942	\$610,240			
CNC	329,677	\$587,258			
CRE	212,602	\$568,887			
FUU	1,465,325	\$539,248			
NICU	435,115	\$536,282			

Dark TSX/TSXV Trading					
Volume	23,129,470	Daily Trades	100,129		
Value	745,837,945	Daily Symbols Traded	1,257		