## **DAILY REPORT**



For more information, email trading sales@tsx.com

March 17, 2023

Indices	March 17 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,387.72	19,539.01		-0.77 %
S&P/TSX 60 Index	1,164.40	1,174.46		-0.86 %
S&P/TSX Venture Composite	605.08	602.20		0.48 %
S&P/TSX Completion Index	1,157.35	1,162.50		-0.44 %
S&P/TSX Smallcap Index	688.15	690.14		-0.29 %

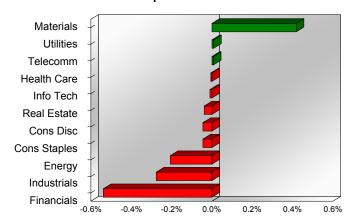
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
80	153	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
FNV	13.27	RY	-30.65
ABX	13.23	CP	-19.89
AEM	12.58	TD	-17.75
WPM	8.72	CNR	-17.70
K	3.87	BMO	-11.48
YRI	3.12	BN	-10.27
AGI	2.95	CNQ	-8.35
PAAS	2.38	MFC	-8.31
FTS	2.36	ENB	-8.23
AQN	2.05	NA	-7.28

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
WDO	9.88%	PD	-5.89%
EQX	9.70%	PSI	-5.07%
DPM	8.44%	ATH	-5.07%
KNT	7.99%	DOO	-4.88%
K	7.79%	CRON	-4.63%
SIL	7.67%	POW	-4.40%
TXG	7.40%	TCN	-4.36%
SEA	7.21%	MTY	-4.24%
OR	7.12%	SDE	-4.11%
SSL	7.09%	ATS	-3.96%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Materials	50	12.53 %	\$351.37	81.68
Utilities	16	4.58 %	\$128.47	1.76
Communication Services	6	4.93 %	\$138.14	1.53
Health Care	7	0.37 %	\$10.45	-0.98
Information Technology	15	6.76 %	\$189.48	-1.86
Real Estate	22	2.55 %	\$71.59	-7.56
Consumer Discretionary	15	3.62 %	\$101.49	-8.64
Consumer Staples	11	4.21 %	\$118.14	-8.77
Energy	39	16.46 %	\$461.57	-40.36
Industrials	26	13.92 %	\$390.31	-53.96
Financials	29	30.08 %	\$843.45	-105.27
S&P/TSX Composite Index	236	100.00 %	\$2,804.45	-142.41

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



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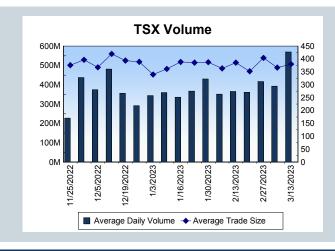
Daily Volume
Daily Value
Daily Trades
Daily Symbols Traded

847,824,537 \$23,001,109,265 1,499,103 1,978

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

381,988,406 \$9,403,301,403 552 45.06 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
WM	35,981,959	\$4,413,597
CVE	19,590,818	\$417,987,966
CS	19,051,274	\$113,730,860
TD	16,671,922	\$1,302,756,410
ABX	15,256,374	\$377,956,652
ECN	15,089,997	\$53,726,405
MFC	14,065,539	\$338,856,681
SU	13,914,090	\$551,323,815
K	13,751,554	\$76,763,419
TRP	12,486,241	\$638,143,127
BIR	11,669,020	\$91,880,647
CPG	11,063,116	\$88,453,831
CNQ	10,973,324	\$755,781,471
NA	10,722,892	\$1,010,471,772
ENB	9,999,535	\$503,346,227
OGC	9,813,338	\$30,436,180
BNS	9,803,281	\$644,154,620
ARX	9,651,626	\$144,258,043
AQN	9,526,669	\$103,278,210
PEY	9,218,574	\$111,317,774

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
TD	16,671,922	\$1,302,756,410	
RY	8,312,572	\$1,062,006,456	
NA	10,722,892	\$1,010,471,772	
CNQ	10,973,324	\$755,781,471	
BNS	9,803,281	\$644,154,620	
TRP	12,486,241	\$638,143,127	
SU	13,914,090	\$551,323,815	
ВМО	4,637,955	\$544,464,046	
ENB	9,999,535	\$503,346,227	
СМ	8,473,641	\$483,493,562	
CNR	2,825,182	\$451,793,245	
CP	4,168,969	\$447,004,588	
SHOP	6,835,625	\$418,379,759	
CVE	19,590,818	\$417,987,966	
ABX	15,256,374	\$377,956,652	
OTEX	7,382,207	\$372,958,205	
MFC	14,065,539	\$338,856,681	
BN	8,295,266	\$327,705,870	
ATD	4,994,060	\$307,731,532	
QSR	3,510,391	\$294,056,602	

		ETF Trading	
Daily Volume	45,852,598	Average Trade Value	\$14,258
Daily Value	\$1,060,761,826	Average Trade Size	616
# Trades	74,400	# of ETFs Traded	842

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XIU	6,936,270	\$204,174,755
ZEB	4,051,181	\$133,892,247
XEG	3,190,628	\$44,261,089
BTCC.B	2,782,357	\$14,774,506
HOU	2,245,291	\$23,088,519
HNU	1,954,860	\$43,108,689
HQU	1,366,173	\$13,895,334
XFN	1,157,774	\$50,014,104
XRE	945,041	\$15,936,109
HSD	765,247	\$24,275,721

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	6,936,270	\$204,174,755
ZEB	4,051,181	\$133,892,247
XFN	1,157,774	\$50,014,104
XEG	3,190,628	\$44,261,089
HNU	1,954,860	\$43,108,689
HND	433,384	\$26,083,169
HSD	765,247	\$24,275,721
HXT	493,898	\$23,638,303
HOU	2,245,291	\$23,088,519
VFV	187,696	\$17,994,710

**Non Block Trades** 

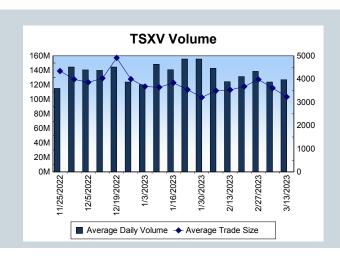
**Block Trades** 1,492,570 6,533

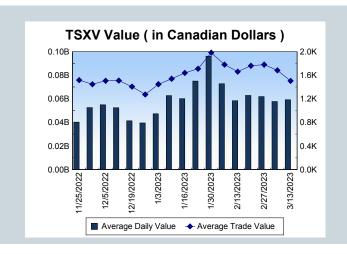
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
GOLDMAN SACHS CANADA I	90,486,800	
BMO NESBITT BURNS INC.	84,205,700	
RBC CAPITAL MARKETS	57,561,900	
TD SECURITIES INC.	52,421,700	
MORGAN STANLEY CANADA	50.603.500	

TSXV	
Daily Volume Daily Value Daily Trades	128,042,359 \$68,794,104 41,526
Daily Symbols Traded	1,130

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
CS	15,820,500		
ECN	12,086,100		
CVE	11,469,100		
TD	11,102,400		
TRP	9,153,400		

TSXV ANONYMOUS TRADING		
Daily Volume Daily Value Average Trade Size % TSXV Volume	71,950,579 \$44,122,854 3,056 56.19%	





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
SCZ	6,346,770	\$3,249,701		
BHS	3,571,000	\$107,080		
VZLA	3,434,446	\$7,149,365		
GSVR	3,211,735	\$1,416,172		
SOI	2,685,071	\$180,205		
MTU	1,958,200	\$97,910		
ABRA	1,861,441	\$515,045		
ENEV	1,737,000	\$17,370		
PRYM	1,447,093	\$3,180,475		
BTCW	1,441,800	\$64,516		
NFG	1,434,701	\$8,600,105		
KTN	1,394,130	\$139,462		
DFR	1,198,691	\$108,223		
PEI	1,168,148	\$125,919		
AMK	1,058,742	\$149,292		
NAM	1,033,245	\$58,906		
VERT	974,022	\$102,150		
TECT	887,500	\$129,305		
LLG	886,890	\$213,377		
GXU	868,970	\$139,940		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
NFG	1,434,701	\$8,600,105			
VZLA	3,434,446	\$7,149,365			
SCZ	6,346,770	\$3,249,701			
PRYM	1,447,093	\$3,180,475			
ARTG	632,391	\$3,147,532			
HIVE	654,894	\$2,784,519			
TOI	24,651	\$2,192,057			
GSVR	3,211,735	\$1,416,172			
PMET	121,492	\$1,386,562			
CNL	289,958	\$1,206,388			
LI	337,872	\$1,073,660			
ATX	592,837	\$742,739			
FISH	573,700	\$708,851			
EU	248,869	\$695,489			
SGML	13,436	\$618,822			
WEB	803,020	\$598,400			
ODV	93,540	\$579,263			
MKO	224,901	\$570,732			
URC	191,837	\$548,831			
ABRA	1,861,441	\$515,045			

Dark TSX/TSXV Trading					
Volume	31,263,820	Daily Trades	140,517		
Value	971,712,903	Daily Symbols Traded	1,238		