## **DAILY REPORT**



For more information, email trading sales@tsx.com

March 24, 2023

Indices	March 24 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,501.49	19,459.92		0.21 %
S&P/TSX 60 Index	1,171.66	1,168.11		0.30 %
S&P/TSX Venture Composite	611.88	608.65		0.53 %
S&P/TSX Completion Index	1,162.42	1,164.10		-0.14 %
S&P/TSX Smallcap Index	694.81	692.74		0.30 %

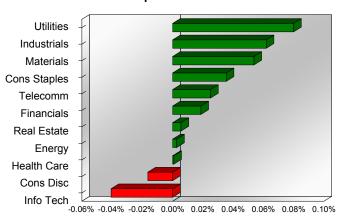
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
125	103	7

S&P/TSX Composite Index			
•	10 Index ributors	•	10 Index tractors
Constituent	Index Contribution	Constituent	Index Contribution
BN	9.88	SHOP	-8.58
CNR	6.33	SU	-6.75
WCN	6.23	NTR	-6.68
ENB	6.19	WSP	-3.42
FTS	5.59	NA	-3.07
TRP	4.98	BNS	-2.61
ABX	4.31	RY	-2.48
CP	3.87	CVE	-2.44
ATD	3.69	MG	-1.95
TD	3.65	TFII	-1.35

S&P/TSX Composite Index			
Top 10	Advancers	Top 10	0 Decliners
Constituent	Return	Constituent	Return
LMN	19.92%	AIF	-4.57%
BDGI	6.79%	ATZ	-3.65%
OGC	5.41%	LSPD	-3.27%
AQN	3.48%	ONEX	-3.03%
SDE	3.37%	CTS	-2.91%
FTS	3.01%	WSP	-2.35%
EMA	2.96%	CIGI	-2.15%
NG	2.50%	IPCO	-2.14%
BN	2.44%	BLDP	-2.04%
K	2.05%	EFR	-2.01%

,	S&P/TSX Co	mposite Ir	idex	
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Utilities	16	4.50 %	\$127.01	15.57
Industrials	27	13.92 %	\$393.22	12.05
Materials	51	12.67 %	\$358.06	10.46
Consumer Staples	11	4.25 %	\$120.10	6.90
Communication Services	6	4.95 %	\$139.94	4.89
Financials	29	30.03 %	\$848.39	3.65
Real Estate	21	2.46 %	\$69.63	1.07
Energy	40	16.62 %	\$469.53	0.52
Health Care	6	0.35 %	\$9.79	0.15
Consumer Discretionary	15	3.61 %	\$101.99	-3.19
Information Technology	13	6.63 %	\$187.35	-7.92
S&P/TSX Composite Index	235	100.00 %	\$2,825.00	44.15

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



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Daily Volume
Daily Value
Daily Trades

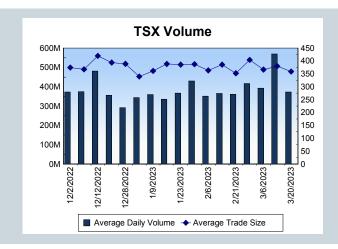
Daily Symbols Traded

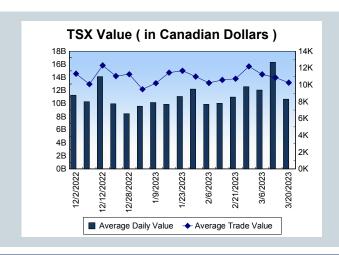
345,230,154 \$9,714,763,567 965,773 1,989

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

132,323,061 \$3,599,541,494 285 38.33 %





Top 20 TSX Symbols by Volume			
Symbol	TSX Volume	TSX Value	
TD	10,427,915	\$802,244,664	
CVE	9,221,399	\$195,421,996	
POW	7,308,309	\$253,063,143	
CPG	7,033,335	\$62,217,496	
TRP	6,907,422	\$356,491,797	
SU	6,335,800	\$252,429,208	
ATH	6,061,584	\$17,599,842	
BTE	5,876,087	\$26,917,666	
NA	5,693,679	\$527,146,828	
HUT	5,485,135	\$13,345,848	
MFC	5,059,317	\$122,809,041	
ABX	4,339,085	\$110,481,588	
СМ	4,253,609	\$240,322,097	
ARX	3,990,710	\$60,545,676	
ESM	3,984,100	\$162,560	
K	3,633,295	\$21,640,684	
BNS	3,547,801	\$232,927,440	
CNQ	3,547,582	\$249,561,442	
MEG	3,404,171	\$66,363,808	
AQN	3,322,875	\$36,152,795	

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
TD	10,427,915	\$802,244,664
NA	5,693,679	\$527,146,828
TRP	6,907,422	\$356,491,797
ВМО	2,316,816	\$267,246,051
RY	2,106,155	\$266,096,466
POW	7,308,309	\$253,063,143
SU	6,335,800	\$252,429,208
CNQ	3,547,582	\$249,561,442
СМ	4,253,609	\$240,322,097
BNS	3,547,801	\$232,927,440
CVE	9,221,399	\$195,421,996
BCE	3,162,112	\$192,083,809
CNR	1,223,995	\$189,885,436
SHOP	2,779,976	\$171,401,978
CP	1,616,992	\$166,114,907
ENB	2,972,249	\$148,886,160
QSR	1,709,793	\$146,423,997
NTR	1,276,104	\$125,657,538
MFC	5,059,317	\$122,809,041
ABX	4,339,085	\$110,481,588

		ETF Trading	
Daily Volume	32,957,776	Average Trade Value	\$13,813
Daily Value	\$810,431,069	Average Trade Size	562
# Trades	58,671	# of ETFs Traded	822

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XIU	3,265,512	\$96,140,478
XEG	2,375,410	\$33,031,181
HNU	2,123,702	\$41,018,140
ZEB	1,486,747	\$48,509,594
HOU	1,370,363	\$14,905,466
HSD	1,045,536	\$32,976,921
HQD	1,035,111	\$28,239,023
HOD	1,016,384	\$13,595,538
HSU	769,623	\$10,099,493
HQU	765,319	\$7,953,340

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	3,265,512	\$96,140,478
ZEB	1,486,747	\$48,509,594
HNU	2,123,702	\$41,018,140
VFV	369,415	\$35,469,988
XEG	2,375,410	\$33,031,181
HSD	1,045,536	\$32,976,921
HQD	1,035,111	\$28,239,023
HND	395,784	\$25,749,496
XUS	333,986	\$22,469,069
ZSP	342,251	\$20,399,331

**Non Block Trades** 

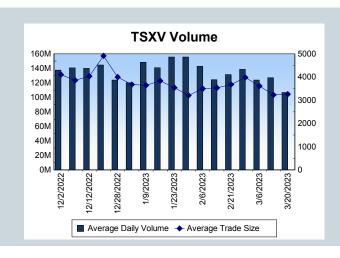
**Block Trades** 1,120 964,653

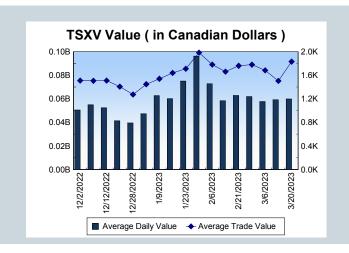
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	25,195,100
RBC CAPITAL MARKETS	25,002,100
NATIONAL BANK FINANCIAL	15,431,000
INSTINET CANADA LTD.	10,672,900
TD SECURITIES INC.	10.128.300

TSXV	
Daily Volume	106,273,968
Daily Value	\$91,263,762
Daily Trades	33,841
Daily Symbols Traded	1,090

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
TD	7,327,100		
POW	6,724,900		
TRP	5,299,300		
NA	4,824,700		
CPG	2,996,200		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	57,827,619 \$55,754,402 3,227 54.41%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
LMN	2,546,490	\$43,110,964		
AAZ	1,647,730	\$72,478		
SOU	1,548,478	\$480,624		
VERT	1,421,600	\$141,100		
OMM	1,416,914	\$147,498		
RHC	1,367,487	\$479,310		
HSTR	1,341,320	\$386,302		
DAU	1,276,941	\$64,657		
ENEV	1,274,000	\$12,740		
ATX	1,188,312	\$1,599,633		
NXS	1,165,000	\$5,825		
ABRA	1,129,929	\$384,624		
VKG.H	1,000,000	\$27,500		
SAE	941,611	\$52,837		
NWST	931,500	\$213,655		
FUU	915,592	\$353,800		
SOI	892,729	\$65,457		
LOU	891,200	\$428,166		
REVO	882,556	\$168,074		
AUU	869,500	\$30,363		

Top 20 TSXV Symbols by Value						
Symbol	TSXV Volume	TSXV Value				
LMN	2,546,490	\$43,110,964				
TOI	86,889	\$8,012,533				
ATX	1,188,312	\$1,599,633				
LI	356,731	\$1,132,493				
PMET	95,564	\$1,097,386				
ARTG	221,882	\$1,092,717				
SOIL	470,529	\$1,090,621				
SGML	23,920	\$1,073,127				
HIVE	242,083	\$1,048,344				
CNL	221,458	\$942,960				
NFG	141,398	\$905,268				
RCK	255,906	\$650,320				
PRYM	265,098	\$642,797				
CRE	228,779	\$551,063				
TUD	455,521	\$537,771				
SOU	1,548,478	\$480,624				
RHC	1,367,487	\$479,310				
QIPT	52,902	\$462,726				
LTH	225,891	\$451,870				
FOM	124,578	\$438,856				

Dark TSX/TSXV Trading					
Volume	20,452,480	Daily Trades	90,874		
Value	642,642,162	Daily Symbols Traded	1,239		