

# DAILY REPORT



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December 12, 2022

Indices	December 12 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,019.70	19,947.07		0.36 %
S&P/TSX 60 Index	1,211.90	1,208.06		0.32 %
S&P/TSX Venture Composite	573.89	577.62		-0.65 %
S&P/TSX Completion Index	1,157.34	1,150.91		0.56 %
S&P/TSX Smallcap Index	684.05	684.05		0.00 %

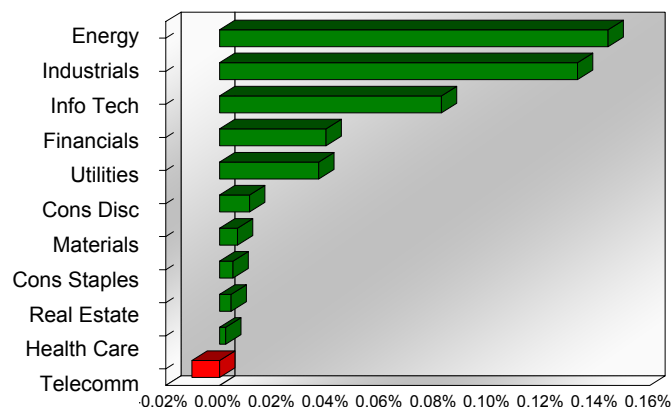
S&P/TSX Composite Index		
<b>Advancers</b>	<b>Decliners</b>	<b>Unchanged</b>
145	82	8

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CNR	12.81	CM	-5.61
RY	11.78	FM	-4.80
SU	9.40	BMO	-4.73
CSU	7.62	BNS	-3.82
TD	7.49	DOL	-2.76
PPL	3.65	IMO	-2.48
MG	3.57	L	-1.37
GIB.A	3.54	IFC	-1.08
NTR	3.47	T	-1.07
CNQ	3.41	SHOP	-0.97

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
FIL	11.40%	WDO	-4.32%
ENGH	6.20%	FM	-3.98%
NFI	4.20%	IMG	-3.94%
KXS	4.07%	OSK	-3.80%
EFR	3.99%	ECN	-3.79%
DML	3.95%	CS	-3.41%
BBD.B	3.83%	EQX	-3.22%
BLDP	3.81%	SIL	-3.15%
NVEI	3.64%	HBM	-3.01%
CTS	3.63%	IMO	-2.79%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	38	17.55 %	\$510.30	28.82
Industrials	27	13.61 %	\$395.65	26.56
Information Technology	14	5.76 %	\$167.40	16.45
Financials	30	30.75 %	\$894.02	7.90
Utilities	16	4.48 %	\$130.39	7.36
Consumer Discretionary	14	3.67 %	\$106.67	2.23
Materials	51	12.14 %	\$352.90	1.33
Consumer Staples	11	4.28 %	\$124.51	1.00
Real Estate	22	2.50 %	\$72.58	0.85
Health Care	7	0.41 %	\$11.96	0.46
Communication Services	7	4.86 %	\$141.36	-2.06
<b>S&amp;P/TSX Composite Index</b>	<b>237</b>	<b>100.00 %</b>	<b>\$2,907.74</b>	<b>90.90</b>

S&P/TSX Composite Index - Sectors Returns



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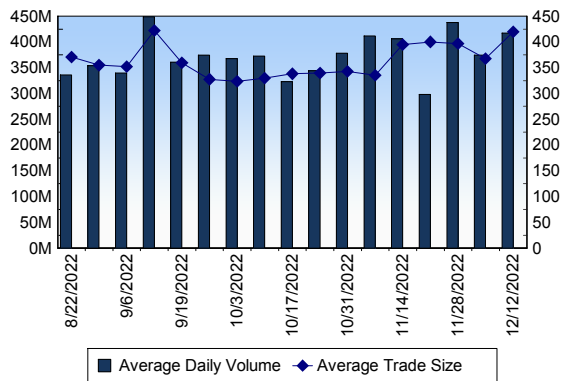
## TSX

Daily Volume	417,472,823
Daily Value	\$13,428,715,709
Daily Trades	994,289
Daily Symbols Traded	2,068

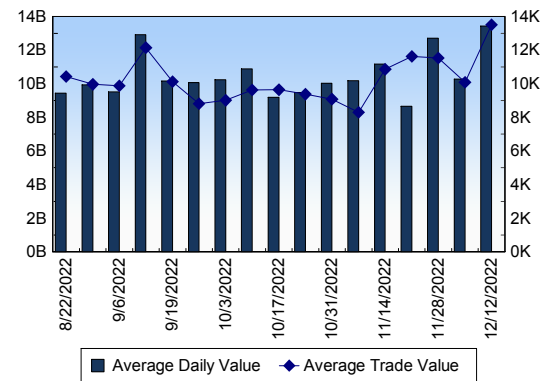
## TSX ANONYMOUS TRADING

Daily Volume	177,427,670
Daily Value	\$5,711,785,639
Average Trade Size	373
% TSX Volume	42.50 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
SU	16,021,385	\$660,960,818
CNQ	15,247,572	\$1,145,347,595
ENB	12,781,845	\$684,971,133
MFC	12,678,992	\$307,945,039
ABX	9,512,983	\$216,174,362
BNS	8,467,782	\$576,674,309
TRP	7,327,311	\$423,608,060
TD	7,294,388	\$663,976,318
AQN	7,063,662	\$69,850,928
CM	6,955,667	\$399,988,317
SNC	6,107,776	\$154,042,499
BCE	5,740,439	\$362,673,881
CPG	5,258,569	\$47,898,227
RCI.B	5,043,093	\$307,720,576
CVE	4,942,789	\$120,430,264
LUN	4,722,106	\$38,780,157
AR	4,435,233	\$1,848,405
K	4,427,280	\$25,336,864
GWO	4,241,083	\$129,116,327
SHOP	4,021,020	\$209,387,937

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
CNQ	15,247,572	\$1,145,347,595
ENB	12,781,845	\$684,971,133
TD	7,294,388	\$663,976,318
SU	16,021,385	\$660,960,818
BNS	8,467,782	\$576,674,309
TRP	7,327,311	\$423,608,060
CM	6,955,667	\$399,988,317
RY	3,033,999	\$399,795,256
BCE	5,740,439	\$362,673,881
CNR	1,969,231	\$339,415,214
MFC	12,678,992	\$307,945,039
RCI.B	5,043,093	\$307,720,576
NTR	2,203,639	\$232,947,101
BMO	1,770,940	\$220,790,555
ABX	9,512,983	\$216,174,362
SHOP	4,021,020	\$209,387,937
CP	1,848,208	\$198,411,875
IMO	2,982,335	\$197,836,651
SLF	2,628,066	\$166,478,537
SNC	6,107,776	\$154,042,499

## ETF Trading

Daily Volume	29,398,138	Average Trade Value	\$11,145
Daily Value	\$575,221,025	Average Trade Size	570
# Trades	51,614	# of ETFs Traded	834

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	3,346,630	\$42,138,020
HND	1,890,065	\$28,147,075
XIU	1,756,277	\$53,598,227
XEG	1,744,618	\$26,911,989
HOU	1,427,764	\$18,551,954
ZEB	1,237,084	\$42,773,686
HQD	987,330	\$8,159,510
HOD	709,195	\$8,982,172
HQU	656,366	\$5,910,510
HSD	637,384	\$4,959,619

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,756,277	\$53,598,227
ZEB	1,237,084	\$42,773,686
HNU	3,346,630	\$42,138,020
HND	1,890,065	\$28,147,075
XEG	1,744,618	\$26,911,989
HOU	1,427,764	\$18,551,954
XFN	346,976	\$15,799,118
XIC	351,229	\$11,192,686
XBB	382,977	\$10,759,303
ZSP	158,025	\$9,392,317

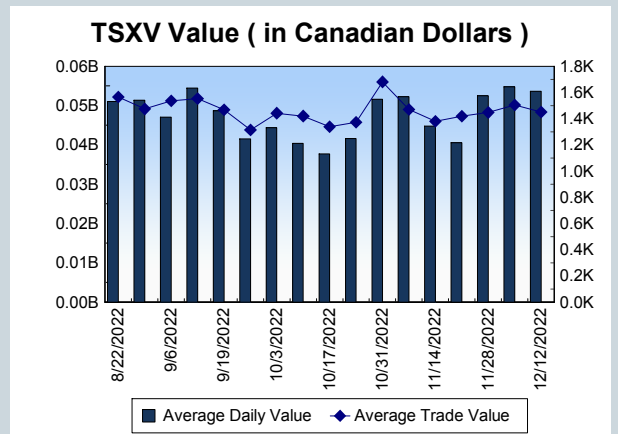
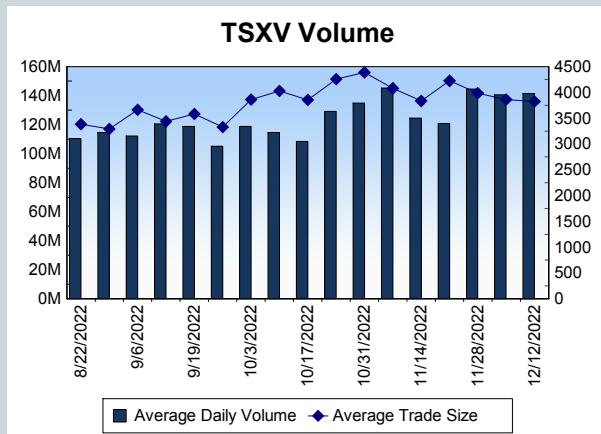
<b>Block Trades</b>	<b>Non Block Trades</b>
1,444	992,845

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	44,650,600
RBC CAPITAL MARKETS	42,524,300
TD SECURITIES INC.	30,848,900
INSTINET CANADA LTD.	30,724,000
NATIONAL BANK FINANCIAL	26,036,200

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
CNQ	12,692,800
SU	11,017,900
ENB	10,656,400
MFC	9,973,100
ABX	6,868,400

TSXV	
Daily Volume	141,366,593
Daily Value	\$53,633,130
Daily Trades	36,966
Daily Symbols Traded	1,237

TSXV ANONYMOUS TRADING	
Daily Volume	70,117,792
Daily Value	\$28,521,140
Average Trade Size	3,881
% TSXV Volume	49.60%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
FUU	7,642,147	\$2,182,661
CMC.WT	3,636,000	\$97,460
CXG	3,406,030	\$35,846
AIS	2,240,611	\$56,017
ZAC	1,973,078	\$1,670,075
JTR	1,926,000	\$20,030
NILI	1,662,251	\$548,251
MIM	1,352,300	\$426,306
NUG	1,334,710	\$20,180
SAG	1,263,087	\$396,585
ART	1,254,858	\$176,215
XTT	1,133,597	\$65,364
TKU	1,113,000	\$38,955
AVX	1,074,066	\$35,427
SKRR	1,065,000	\$16,230
CMC	1,061,643	\$42,700
DHR	1,018,000	\$5,090
OPHR	1,015,833	\$131,797
GSVR	1,009,734	\$405,711
GBRC	994,900	\$54,730

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	50,601	\$3,717,951
PMET	452,930	\$3,707,051
FUU	7,642,147	\$2,182,661
SGML	45,806	\$2,038,939
FOM	609,748	\$1,938,783
ZAC	1,973,078	\$1,670,075
LI	625,765	\$1,576,858
GIP	363,135	\$1,312,890
NFG	161,940	\$894,661
CNC	577,215	\$894,179
SALT	430,073	\$802,444
SLI	148,158	\$732,558
ICPH	152,515	\$592,266
ODV	98,060	\$561,867
NILI	1,662,251	\$548,251
RECO	331,596	\$524,943
TEA	221,548	\$507,787
EU	147,355	\$492,605
URC	149,408	\$485,826
CRE	220,404	\$447,757

Dark TSX/TSXV Trading			
Volume	21,573,090	Daily Trades	95,243
Value	630,750,620	Daily Symbols Traded	1,282