

DAILY REPORT



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October 13, 2022

Indices	October 13 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	18,613.63	18,206.28		2.24 %
S&P/TSX 60 Index	1,125.31	1,099.13		2.38 %
S&P/TSX Venture Composite	586.39	585.01		0.24 %
S&P/TSX Completion Index	1,081.91	1,064.40		1.64 %
S&P/TSX Smallcap Index	652.74	643.63		1.41 %

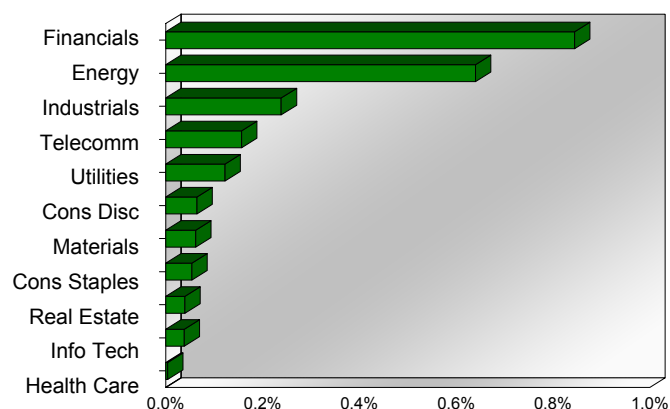
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
193	42	1

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
TD	42.19	ABX	-7.51
RY	32.36	AEM	-1.46
ENB	26.03	K	-1.27
CNQ	20.79	WPM	-1.15
NTR	17.49	YRI	-0.82
BCE	16.04	BHC	-0.64
BMO	15.85	FR	-0.62
TRP	15.60	WN	-0.54
CP	15.22	BTO	-0.49
BNS	15.21	PAAS	-0.41

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
CTS	6.87%	OSK	-4.67%
SES	6.61%	BHC	-3.66%
AAV	6.50%	KNT	-3.47%
ATZ	5.78%	FR	-3.43%
TLRY	5.63%	ABX	-3.12%
PEY	5.63%	K	-2.98%
MX	5.49%	TXG	-2.47%
BIR	5.27%	SIL	-2.05%
EFN	5.08%	YRI	-2.00%
PD	5.01%	EDR	-1.94%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	29	30.82 %	\$833.08	153.77
Energy	38	18.84 %	\$509.25	116.48
Industrials	27	13.08 %	\$353.48	43.43
Communication Services	7	4.87 %	\$131.57	28.49
Utilities	16	4.71 %	\$127.25	22.23
Consumer Discretionary	14	3.57 %	\$96.62	11.73
Materials	51	11.88 %	\$321.23	11.28
Consumer Staples	11	4.18 %	\$113.10	9.80
Real Estate	22	2.50 %	\$67.62	7.15
Information Technology	14	5.12 %	\$138.42	6.96
Health Care	7	0.42 %	\$11.33	0.68
S&P/TSX Composite Index	236	100.00 %	\$2,702.94	411.99

S&P/TSX Composite Index - Sectors Returns



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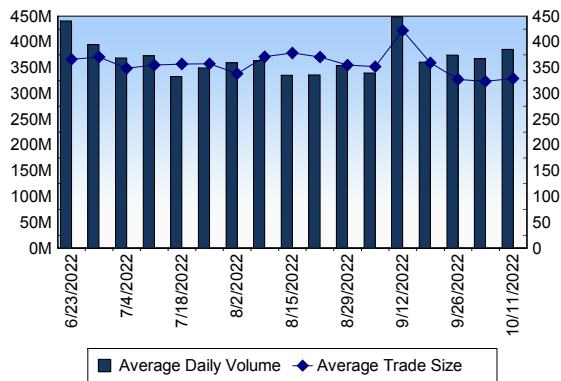
TSX

Daily Volume	402,861,720
Daily Value	\$11,616,627,371
Daily Trades	1,263,513
Daily Symbols Traded	2,037

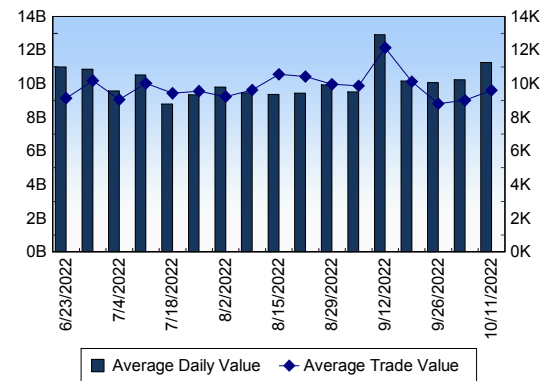
TSX ANONYMOUS TRADING

Daily Volume	161,627,106
Daily Value	\$4,475,343,377
Average Trade Size	262
% TSX Volume	40.12 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
XIU	14,764,384	\$414,560,987
ENB	10,503,352	\$534,277,897
CNQ	9,335,928	\$698,812,982
TD	7,752,787	\$641,789,602
ABX	7,592,142	\$151,560,343
MFC	7,248,088	\$157,200,166
SU	7,157,928	\$316,282,630
RY	7,045,864	\$850,395,232
BNS	6,236,130	\$409,147,072
TRP	5,862,988	\$332,839,476
AQN	4,764,381	\$68,374,261
CVE	4,629,551	\$112,348,452
ATH	4,616,380	\$10,749,012
MEG	4,481,800	\$78,836,691
TVE	4,350,027	\$18,291,805
K	4,237,936	\$20,272,351
BTE	4,194,731	\$27,797,611
SHOP	4,183,468	\$146,882,200
BTO	3,838,747	\$15,678,755
ARX	3,714,923	\$69,230,653

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	7,045,864	\$850,395,232
CNQ	9,335,928	\$698,812,982
TD	7,752,787	\$641,789,602
ENB	10,503,352	\$534,277,897
XIU	14,764,384	\$414,560,987
BNS	6,236,130	\$409,147,072
BMO	3,285,074	\$390,586,950
TRP	5,862,988	\$332,839,476
SU	7,157,928	\$316,282,630
TOU	2,710,842	\$213,484,465
BCE	3,190,038	\$185,422,762
MFC	7,248,088	\$157,200,166
CNR	1,055,351	\$157,149,669
ABX	7,592,142	\$151,560,343
SHOP	4,183,468	\$146,882,200
CM	2,451,423	\$140,829,445
NTR	1,114,396	\$131,162,948
EMA	2,394,887	\$127,176,568
NA	1,475,328	\$126,654,615
BAM.A	2,160,114	\$114,831,005

ETF Trading

Daily Volume	60,505,881	Average Trade Value	\$16,282
Daily Value	\$1,338,475,164	Average Trade Size	736
# Trades	82,208	# of ETFs Traded	822

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	14,764,384	\$414,560,987
HQD	3,446,781	\$33,965,354
HQU	2,918,391	\$23,679,632
HSD	2,025,837	\$19,363,053
XEG	1,922,916	\$29,889,631
ZEB	1,660,952	\$54,364,351
HSU	1,505,973	\$17,256,903
XSP	1,334,091	\$50,901,043
XIC	1,324,859	\$38,873,828
HXT	1,232,418	\$55,363,683

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	14,764,384	\$414,560,987
HXT	1,232,418	\$55,363,683
ZEB	1,660,952	\$54,364,351
XSP	1,334,091	\$50,901,043
XFN	1,153,549	\$48,787,774
XIC	1,324,859	\$38,873,828
XUS	619,359	\$38,809,013
HQD	3,446,781	\$33,965,354
XEG	1,922,916	\$29,889,631
VDY	750,442	\$29,831,230

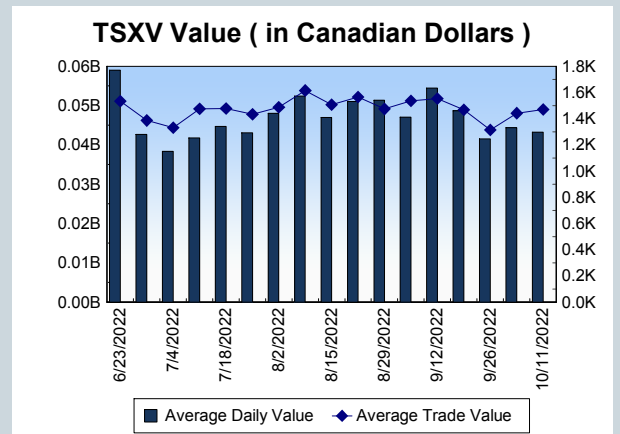
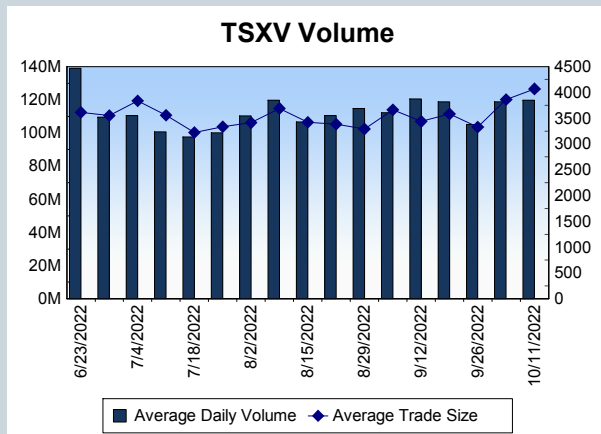
Block Trades	Non Block Trades
1,097	1,262,416

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	30,818,100
INSTINET CANADA LTD.	16,626,100
GOLDMAN SACHS CANADA I	15,712,700
TD SECURITIES INC.	13,495,300
BMO NESBITT BURNS INC.	10,143,600

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	6,550,700
CNQ	6,346,900
RY	4,525,400
TD	4,409,600
TRP	3,651,200

TSXV	
Daily Volume	125,431,648
Daily Value	\$36,872,570
Daily Trades	28,426
Daily Symbols Traded	1,145

TSXV ANONYMOUS TRADING	
Daily Volume	64,174,557
Daily Value	\$20,658,147
Average Trade Size	4,485
% TSXV Volume	51.16%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
BLUE	9,022,482	\$50,710
CMC	3,820,132	\$215,668
AE	3,244,327	\$132,919
ARJN	2,171,000	\$32,565
DEAL	1,946,649	\$194,591
DM	1,835,273	\$141,964
PGM	1,814,276	\$223,701
PTP.H	1,699,597	\$8,498
VLI	1,487,596	\$138,506
PWM	1,367,171	\$287,255
WEB	1,232,500	\$430,420
AAZ	1,197,794	\$58,800
HAPB	1,194,000	\$71,640
LMR	1,122,133	\$33,909
ID	1,119,000	\$11,190
ROK	1,058,737	\$346,458
BXR	1,035,000	\$12,300
MSC	994,002	\$4,970
VERT	989,438	\$69,942
GXU	972,224	\$223,528

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
SGML	78,127	\$3,197,627
TOI	22,054	\$1,500,698
LI	596,828	\$1,139,086
SALT	581,816	\$1,039,968
HIVE	220,878	\$1,003,216
PMET	133,858	\$816,135
SLI	157,305	\$809,367
RECO	186,195	\$762,948
CRE	420,748	\$720,972
ARTG	154,083	\$674,843
TAL	945,198	\$587,493
LIO	703,875	\$474,110
NFG	94,070	\$473,216
DSV	433,400	\$468,488
EU	136,335	\$465,874
WEB	1,232,500	\$430,420
PVT	102,500	\$384,373
ROK	1,058,737	\$346,458
FOM	152,822	\$341,488
SOU	371,258	\$311,236

Dark TSX/TSXV Trading			
Volume	23,348,930	Daily Trades	101,660
Value	728,449,382	Daily Symbols Traded	1,243