

# DAILY REPORT



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October 21, 2022

Indices	October 21 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	18,860.95	18,579.29		1.52 %
S&P/TSX 60 Index	1,143.32	1,125.95		1.54 %
S&P/TSX Venture Composite	593.04	586.91		1.04 %
S&P/TSX Completion Index	1,084.12	1,069.12		1.40 %
S&P/TSX Smallcap Index	648.58	637.92		1.67 %

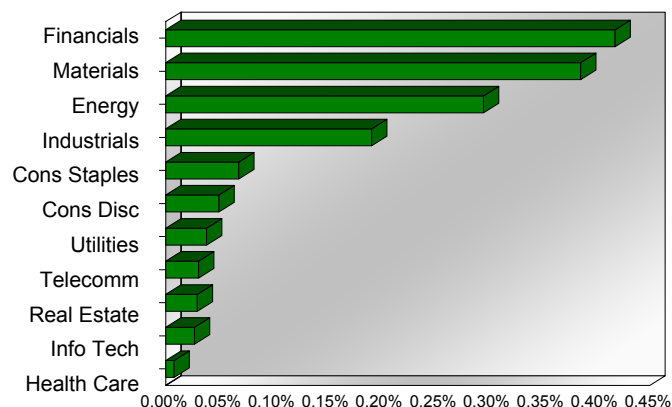
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
198	34	4

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	19.23	SHOP	-3.19
TD	16.68	NTR	-2.43
SU	15.12	BIP.UN	-2.29
CNQ	14.91	ARX	-2.28
CNR	12.09	TOU	-2.26
FM	11.70	BEP.UN	-0.89
CP	10.91	WCN	-0.71
BMO	10.63	TRQ	-0.70
TECK.B	8.66	BLX	-0.54
AEM	7.41	EFN	-0.51

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
FM	11.52%	HCG	-6.18%
LAC	10.23%	CJR.B	-3.59%
HBM	8.37%	ARX	-2.78%
FVI	6.91%	TRQ	-2.68%
IMG	6.90%	AAV	-2.51%
EDR	6.83%	BLX	-2.42%
FR	6.57%	BIR	-2.25%
IVN	6.46%	PEY	-2.25%
EQX	6.22%	LNR	-2.03%
NG	6.05%	MTL	-1.87%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	29	30.73 %	\$841.80	77.63
Materials	51	11.75 %	\$322.05	71.68
Energy	38	19.05 %	\$522.04	54.86
Industrials	27	13.08 %	\$358.44	35.57
Consumer Staples	11	4.14 %	\$113.49	12.57
Consumer Discretionary	14	3.59 %	\$98.35	9.19
Utilities	16	4.60 %	\$126.03	7.05
Communication Services	7	4.84 %	\$132.48	5.65
Real Estate	22	2.48 %	\$68.01	5.46
Information Technology	14	5.32 %	\$145.74	4.95
Health Care	7	0.41 %	\$11.30	1.44
<b>S&amp;P/TSX Composite Index</b>	<b>236</b>	<b>100.00 %</b>	<b>\$2,739.73</b>	<b>286.04</b>

S&P/TSX Composite Index - Sectors Returns



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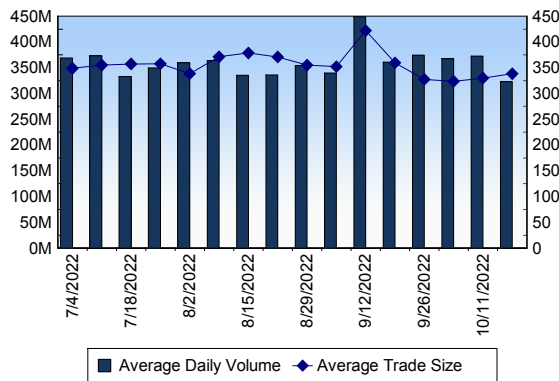
## TSX

Daily Volume	326,596,547
Daily Value	\$8,159,392,300
Daily Trades	1,020,818
Daily Symbols Traded	2,009

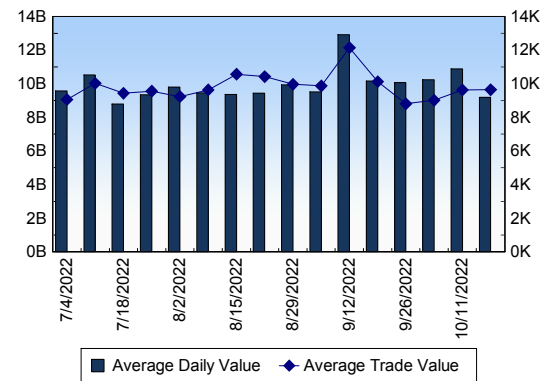
## TSX ANONYMOUS TRADING

Daily Volume	129,607,358
Daily Value	\$3,347,069,310
Average Trade Size	264
% TSX Volume	39.68 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
NZC	8,880,214	\$265,399
XIU	6,451,698	\$185,900,223
SHOP	5,749,798	\$227,833,411
SU	5,583,591	\$251,437,939
ABX	5,179,243	\$105,789,950
ENB	5,147,560	\$265,850,282
CVE	4,693,446	\$119,407,649
BLDP	4,572,027	\$35,418,641
TD	4,288,180	\$369,331,174
MFC	4,074,741	\$89,541,052
FM	3,927,030	\$102,378,415
LUN	3,819,069	\$26,735,633
BB	3,792,705	\$22,742,968
BTE	3,716,402	\$24,582,382
CJR.B	3,614,170	\$7,350,590
BTO	3,497,646	\$14,806,667
CPG	3,480,441	\$35,180,123
RY	3,283,751	\$404,353,242
K	3,214,083	\$15,573,404
CNQ	3,104,562	\$247,010,057

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	3,283,751	\$404,353,242
TD	4,288,180	\$369,331,174
ENB	5,147,560	\$265,850,282
SU	5,583,591	\$251,437,939
CNQ	3,104,562	\$247,010,057
SHOP	5,749,798	\$227,833,411
XIU	6,451,698	\$185,900,223
TOU	2,460,900	\$183,282,260
TRP	2,990,864	\$175,643,724
BMO	1,370,105	\$167,231,265
CNR	1,057,380	\$161,955,468
BNS	2,458,935	\$159,020,254
NTR	1,313,624	\$147,819,548
CP	1,288,433	\$123,864,384
CVE	4,693,446	\$119,407,649
BAM.A	2,167,743	\$112,445,532
ABX	5,179,243	\$105,789,950
FM	3,927,030	\$102,378,415
IMO	1,436,020	\$97,091,419
FTS	1,780,652	\$91,173,540

## ETF Trading

Daily Volume	39,063,113	Average Trade Value	\$13,707
Daily Value	\$809,509,030	Average Trade Size	661
# Trades	59,059	# of ETFs Traded	804

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	6,451,698	\$185,900,223
HNU	2,993,520	\$32,131,747
HQD	2,684,419	\$24,971,353
XEG	2,415,909	\$38,670,077
HSD	1,910,400	\$17,184,250
HQU	1,638,907	\$13,978,551
ZEB	1,124,476	\$37,631,320
HOD	841,586	\$8,615,116
XGD	782,186	\$11,634,589
HND	780,462	\$22,342,235

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	6,451,698	\$185,900,223
XEG	2,415,909	\$38,670,077
ZEB	1,124,476	\$37,631,320
HNU	2,993,520	\$32,131,747
XFN	645,022	\$27,690,904
HQD	2,684,419	\$24,971,353
XSP	569,275	\$22,528,744
HND	780,462	\$22,342,235
HXT	471,282	\$21,677,006
ZSP	348,242	\$19,421,212

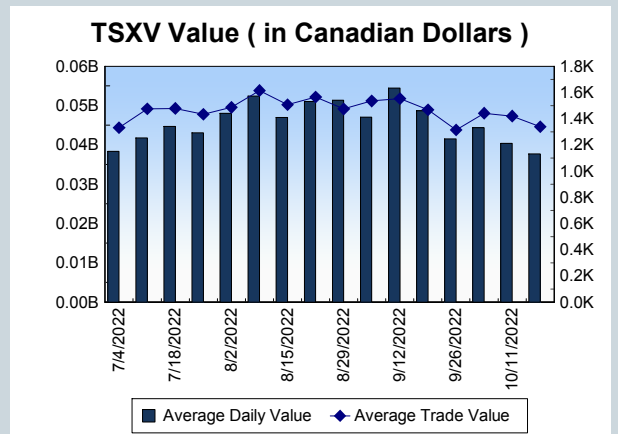
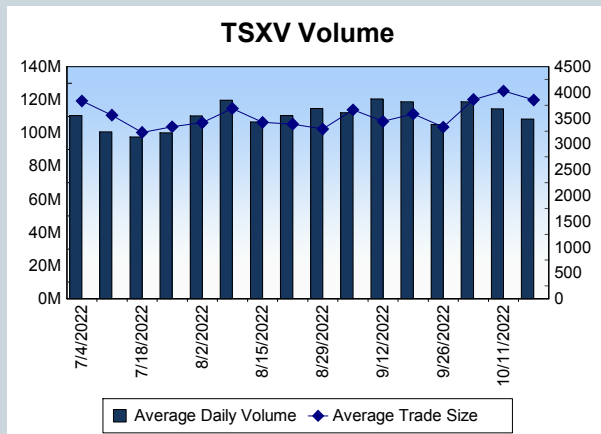
<b>Block Trades</b>	<b>Non Block Trades</b>
1,081	1,019,737

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	13,923,500
SOCIETE GENERALE CAPITA	9,414,800
TD SECURITIES INC.	6,190,950
BMO NESBITT BURNS INC.	6,110,450
GOLDMAN SACHS CANADA I	6,090,700

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
BLDP	2,808,100
ENB	2,666,200
TD	2,256,300
RY	1,691,300
MFC	1,627,700

TSXV	
Daily Volume	112,645,537
Daily Value	\$41,552,391
Daily Trades	29,981
Daily Symbols Traded	1,121

TSXV ANONYMOUS TRADING	
Daily Volume	56,433,099
Daily Value	\$22,332,249
Average Trade Size	3,927
% TSXV Volume	50.10%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
HUD	3,809,025	\$132,986
PNN	3,429,680	\$34,298
LWR.H	2,417,355	\$126,205
IPG	2,248,500	\$182,668
NILI	2,117,517	\$223,234
SOU	2,079,556	\$1,802,475
CMC	2,007,956	\$100,229
AAZ	1,736,640	\$105,255
FRI	1,632,000	\$57,120
TAL	1,087,298	\$738,622
GZD	1,069,500	\$125,360
FUU	1,044,080	\$83,526
GXU	1,005,803	\$220,031
GASX	1,003,953	\$858,375
OPW	991,000	\$35,355
KING	975,200	\$9,753
TBLL	924,000	\$4,620
CWC	911,500	\$183,766
MVAI	813,776	\$28,482
XIM	795,000	\$39,750

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	47,678	\$3,425,972
SGML	39,622	\$1,878,238
SOU	2,079,556	\$1,802,475
SLI	300,637	\$1,421,751
PMET	174,934	\$946,221
FOM	420,400	\$931,444
HIVE	221,455	\$926,675
ARTG	223,002	\$897,656
GASX	1,003,953	\$858,375
TAL	1,087,298	\$738,622
SECU	227,234	\$677,632
FL	315,291	\$648,318
SALT	264,503	\$485,973
NFG	97,549	\$481,636
LI	243,647	\$475,316
RCK	138,782	\$474,645
MTA	75,346	\$468,515
RECO	114,552	\$460,019
VMC	275,936	\$456,673
VZLA	223,249	\$364,914

Dark TSX/TSXV Trading			
Volume	19,493,380	Daily Trades	78,793
Value	512,395,840	Daily Symbols Traded	1,213