

DAILY REPORT



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March 15, 2023

Indices	March 15 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,378.84	19,694.16		-1.60 %
S&P/TSX 60 Index	1,165.12	1,182.63		-1.48 %
S&P/TSX Venture Composite	596.52	611.03		-2.37 %
S&P/TSX Completion Index	1,151.83	1,176.32		-2.08 %
S&P/TSX Smallcap Index	686.71	706.66		-2.82 %

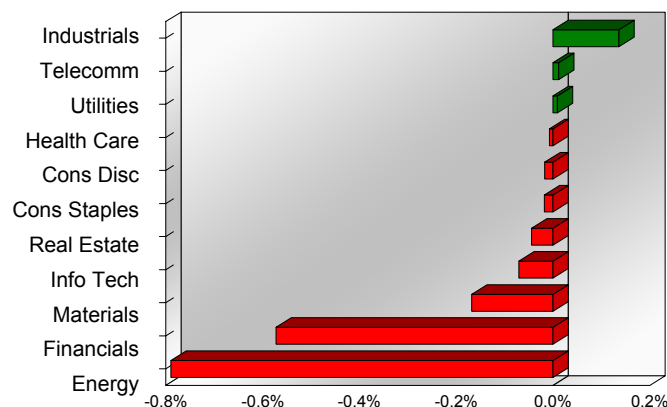
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
44	188	4

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CP	43.77	ENB	-26.31
ABX	9.21	CNQ	-25.65
FTS	4.65	SU	-24.81
BCE	3.82	RY	-21.35
QSR	2.88	TD	-19.99
L	2.72	TRP	-18.43
AEM	2.69	CVE	-13.80
WCN	2.42	NTR	-12.91
H	1.92	MFC	-10.75
MRU	1.91	BMO	-10.67

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
CP	6.31 %	AOI	-8.72 %
JWEL	4.00 %	FM	-8.65 %
ABX	3.09 %	ERF	-8.45 %
SSL	2.82 %	STLC	-8.39 %
FTS	2.44 %	CS	-8.18 %
QBR.B	2.32 %	BTE	-8.16 %
H	2.32 %	IVN	-8.02 %
CCA	2.20 %	CPG	-7.60 %
L	2.17 %	TECK.B	-7.08 %
TCL.A	1.95 %	ERO	-6.95 %

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Industrials	26	13.91 %	\$389.90	26.87
Communication Services	6	4.91 %	\$137.61	2.33
Utilities	16	4.52 %	\$126.82	1.81
Health Care	7	0.37 %	\$10.31	-1.44
Consumer Discretionary	15	3.61 %	\$101.31	-3.32
Consumer Staples	11	4.23 %	\$118.43	-3.53
Real Estate	22	2.59 %	\$72.52	-8.64
Information Technology	15	6.65 %	\$186.44	-13.88
Materials	50	12.14 %	\$340.28	-33.11
Financials	29	30.47 %	\$854.26	-112.76
Energy	39	16.60 %	\$465.28	-155.53
S&P/TSX Composite Index	236	100.00 %	\$2,803.17	-301.20

S&P/TSX Composite Index - Sectors Returns



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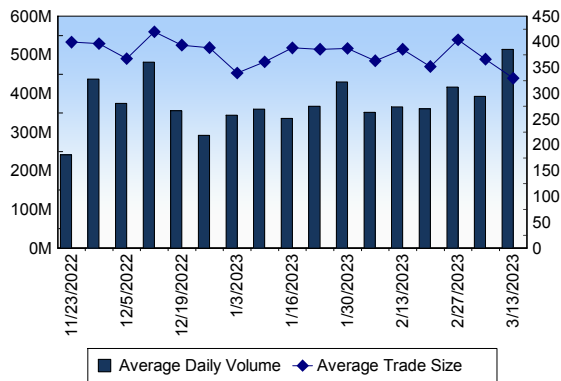
TSX

Daily Volume	563,918,949
Daily Value	\$15,465,740,372
Daily Trades	1,755,242
Daily Symbols Traded	2,091

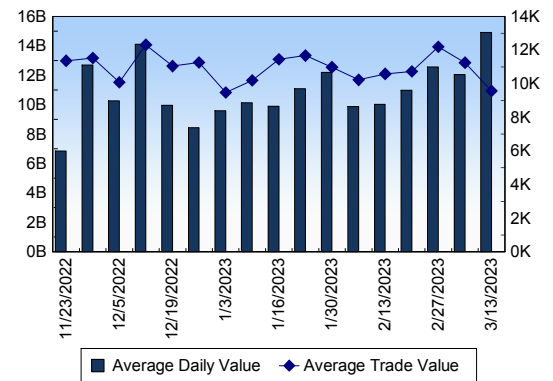
TSX ANONYMOUS TRADING

Daily Volume	229,298,606
Daily Value	\$6,496,816,851
Average Trade Size	276
% TSX Volume	40.66 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
SU	15,402,152	\$616,214,458
ATH	15,081,144	\$41,738,251
CNQ	15,048,563	\$1,047,723,415
MFC	14,169,093	\$351,890,011
CVE	13,165,606	\$282,246,576
BTE	10,586,107	\$46,319,378
CPG	10,106,803	\$80,994,776
PPL	9,333,556	\$396,953,339
TD	8,992,656	\$713,926,651
ABX	8,969,172	\$215,060,101
XEG	8,341,319	\$115,641,319
ENB	7,782,649	\$392,252,995
TVE	7,597,230	\$27,169,356
XIU	7,133,554	\$209,165,258
MEG	7,071,231	\$130,946,008
BNS	6,313,208	\$409,572,480
TRP	6,197,898	\$319,549,623
WCP	5,869,248	\$56,030,055
ARX	5,432,898	\$80,265,663
BCE	5,293,143	\$314,442,298

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
CNQ	15,048,563	\$1,047,723,415
TD	8,992,656	\$713,926,651
SU	15,402,152	\$616,214,458
RY	4,193,831	\$545,248,607
BMO	3,819,881	\$450,068,701
BNS	6,313,208	\$409,572,480
PPL	9,333,556	\$396,953,339
CP	3,691,287	\$392,528,417
ENB	7,782,649	\$392,252,995
NA	3,696,124	\$355,659,819
MFC	14,169,093	\$351,890,011
TRP	6,197,898	\$319,549,623
BCE	5,293,143	\$314,442,298
CVE	13,165,606	\$282,246,576
CM	4,549,149	\$256,207,191
AEM	3,556,930	\$235,403,661
SHOP	3,798,217	\$225,165,989
ABX	8,969,172	\$215,060,101
CNR	1,350,209	\$214,376,844
XIU	7,133,554	\$209,165,258

ETF Trading

Daily Volume	58,487,773	Average Trade Value	\$13,171
Daily Value	\$1,378,652,331	Average Trade Size	559
# Trades	104,673	# of ETFs Traded	884

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XEG	8,341,319	\$115,641,319
XIU	7,133,554	\$209,165,258
ZEB	3,221,505	\$107,042,896
HOU	2,561,867	\$27,256,848
HQU	1,833,317	\$17,498,023
HNU	1,614,096	\$37,712,696
BTCC.B	1,141,030	\$5,685,417
HSD	1,111,963	\$36,287,271
XFN	1,094,104	\$47,592,212
HSU	975,152	\$12,303,545

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	7,133,554	\$209,165,258
XEG	8,341,319	\$115,641,319
ZEB	3,221,505	\$107,042,896
XFN	1,094,104	\$47,592,212
XUS	579,674	\$38,353,540
HNU	1,614,096	\$37,712,696
HSD	1,111,963	\$36,287,271
VFV	353,199	\$33,461,268
HSAV	316,604	\$33,177,307
HXT	691,949	\$32,990,887

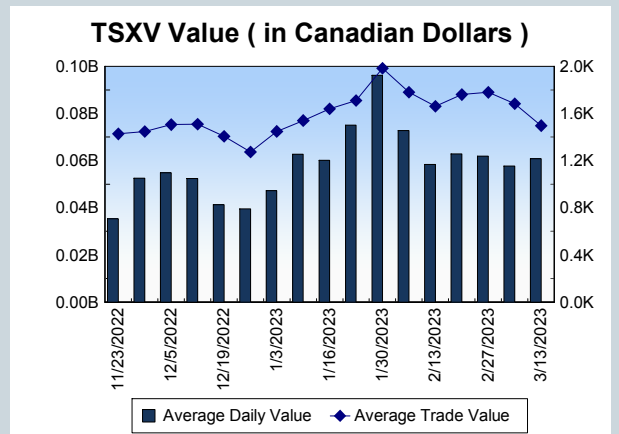
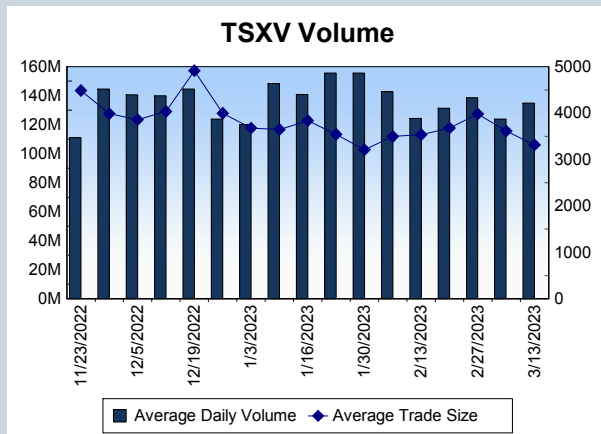
Block Trades	Non Block Trades
1,734	1,753,508

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
INSTINET CANADA LTD.	25,390,000
BMO NESBITT BURNS INC.	25,102,450
RBC CAPITAL MARKETS	24,689,800
CIBC WORLD MARKETS INC.	16,278,900
TD SECURITIES INC.	15,603,700

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
CNQ	8,755,300
MFC	7,478,850
PPL	6,409,500
SU	4,692,000
XEG	2,891,200

TSXV	
Daily Volume	141,660,367
Daily Value	\$65,112,755
Daily Trades	43,817
Daily Symbols Traded	1,164

TSXV ANONYMOUS TRADING	
Daily Volume	69,898,311
Daily Value	\$32,297,524
Average Trade Size	3,338
% TSXV Volume	49.34%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
MTU	8,528,003	\$426,400
PEI	2,418,882	\$264,175
CRE	1,618,454	\$3,743,651
AXM	1,615,224	\$104,457
NXS	1,520,000	\$7,600
XND	1,511,935	\$45,763
AFM	1,510,121	\$1,078,286
PUL	1,462,750	\$89,699
FUU	1,345,714	\$412,828
DMT	1,319,750	\$93,322
CMC	1,271,606	\$85,588
CNL	1,223,722	\$5,727,254
SOIL.WT	1,220,000	\$6,100
VERT	1,153,995	\$100,247
BRW	1,079,734	\$882,214
CMIL	1,060,155	\$31,935
TEA	1,050,595	\$399,798
AIR	1,007,692	\$63,962
THRM	999,280	\$75,711
DMX	978,094	\$160,071

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
CNL	1,223,722	\$5,727,254
CRE	1,618,454	\$3,743,651
NFG	531,991	\$3,112,505
ODV	401,422	\$2,407,342
LI	690,725	\$2,209,974
TOI	18,904	\$1,641,012
HIVE	413,917	\$1,574,284
FOM	405,717	\$1,470,022
EU	498,772	\$1,289,494
ARTG	246,018	\$1,185,932
AFM	1,510,121	\$1,078,286
SGML	21,905	\$999,254
SOIL	405,124	\$929,357
BRW	1,079,734	\$882,214
ATX	614,269	\$859,259
LTH	312,800	\$663,444
SLI	136,429	\$620,859
WEB	781,035	\$609,901
HME	462,906	\$576,796
FL	262,891	\$555,797

Dark TSX/TSXV Trading			
Volume	37,370,830	Daily Trades	169,599
Value	1,293,723,386	Daily Symbols Traded	1,375