

# DAILY REPORT



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May 24, 2023

Indices	May 24 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,927.69	20,146.01		-1.08 %
S&P/TSX 60 Index	1,199.59	1,211.77		-1.01 %
S&P/TSX Venture Composite	606.07	611.35		-0.86 %
S&P/TSX Completion Index	1,178.72	1,195.54		-1.41 %
S&P/TSX Smallcap Index	682.52	692.25		-1.40 %

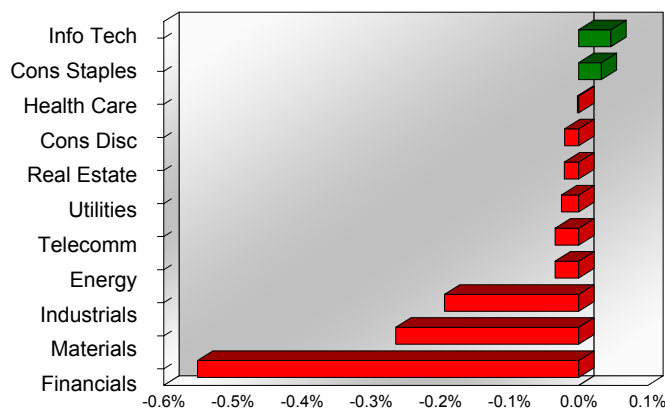
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
37	193	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SHOP	12.05	BMO	-21.98
CVE	3.65	RY	-20.37
ENB	3.00	TD	-19.21
ATD	2.94	CP	-15.01
L	1.43	NTR	-10.28
WCN	1.29	CNR	-9.33
MRU	1.13	BN	-7.87
QSR	1.08	CNQ	-7.53
TRP	0.72	MFC	-7.27
EMP.A	0.71	BNS	-7.02

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
PSI	2.20%	FIL	-8.21%
AAV	1.83%	DND	-8.11%
SHOP	1.79%	ERO	-5.15%
EMP.A	1.78%	TIH	-5.15%
CVE	1.64%	QBR.B	-4.61%
ATZ	1.45%	ATS	-4.19%
PD	1.42%	FVI	-4.12%
TVE	1.39%	BMO	-3.91%
L	1.11%	TXG	-3.87%
ENGH	0.97%	NTR	-3.59%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Information Technology	12	7.51 %	\$215.43	9.35
Consumer Staples	11	4.29 %	\$123.18	6.63
Health Care	6	0.38 %	\$10.84	-0.37
Consumer Discretionary	15	3.66 %	\$105.09	-4.08
Real Estate	21	2.39 %	\$68.62	-4.20
Utilities	16	4.63 %	\$132.70	-4.98
Communication Services	5	4.32 %	\$123.83	-6.83
Energy	40	17.04 %	\$488.80	-6.90
Industrials	27	13.82 %	\$396.38	-39.07
Materials	50	12.03 %	\$345.03	-53.33
Financials	29	29.94 %	\$858.91	-111.07
<b>S&amp;P/TSX Composite Index</b>	<b>232</b>	<b>100.00 %</b>	<b>\$2,868.82</b>	<b>-214.85</b>

S&P/TSX Composite Index - Sectors Returns



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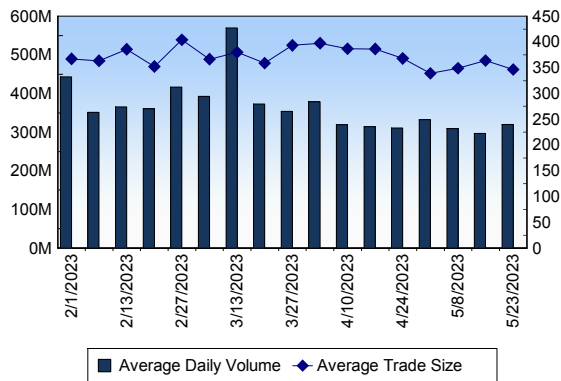
## TSX

Daily Volume	298,484,935
Daily Value	\$10,022,660,083
Daily Trades	905,224
Daily Symbols Traded	2,018

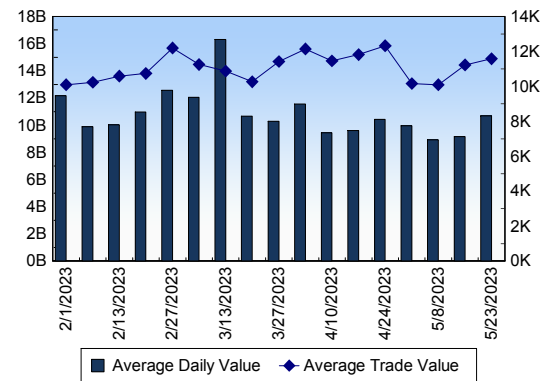
## TSX ANONYMOUS TRADING

Daily Volume	126,186,123
Daily Value	\$4,542,231,231
Average Trade Size	283
% TSX Volume	42.28 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
MFC	12,891,667	\$323,248,075
SU	10,933,294	\$430,396,870
GWO	10,930,254	\$428,070,131
SHOP	8,353,644	\$668,618,402
BMO	5,637,897	\$637,719,026
TD	5,315,004	\$432,333,820
ENB	4,906,737	\$244,282,104
SLF	4,885,116	\$321,870,620
ABX	4,639,566	\$110,499,227
CNQ	4,040,227	\$313,275,680
XIU	3,928,731	\$118,853,340
CUB	3,878,699	\$104,898
LUN	3,828,815	\$38,780,803
POW	3,705,662	\$130,643,016
CVE	3,687,108	\$84,255,202
AR	3,628,800	\$2,152,070
RY	3,552,102	\$440,022,403
ATH	3,452,711	\$10,370,721
BNS	3,421,900	\$224,694,229
MG	3,319,400	\$230,346,298

### Top 20 TSX Symbols by Value

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CNQ	4,040,227	\$313,275,680
ENB	4,906,737	\$244,282,104
MG	3,319,400	\$230,346,298
BNS	3,421,900	\$224,694,229
NA	2,212,207	\$219,718,875
CNR	1,294,038	\$199,079,071
CP	1,634,197	\$170,414,314
CM	2,607,953	\$145,213,382
TOU	2,357,213	\$143,578,513
POW	3,705,662	\$130,643,016
XIU	3,928,731	\$118,853,340
BCE	1,897,470	\$118,483,327

## ETF Trading

Daily Volume	29,093,277	Average Trade Value	\$12,730
Daily Value	\$691,399,375	Average Trade Size	536
# Trades	54,313	# of ETFs Traded	824

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	3,928,731	\$118,853,340
ZEB	2,286,735	\$75,902,297
HNU	2,209,905	\$34,199,578
HOD	1,598,969	\$17,343,901
XEG	1,374,584	\$20,341,526
HOU	1,195,880	\$14,720,372
DLR	790,144	\$10,980,075
HQU	617,397	\$7,240,408
HSD	599,147	\$17,391,951
HSU	593,284	\$8,389,399

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	3,928,731	\$118,853,340
ZEB	2,286,735	\$75,902,297
HNU	2,209,905	\$34,199,578
XFN	540,512	\$23,696,668
HND	360,136	\$22,399,072
XEG	1,374,584	\$20,341,526
XSP	415,844	\$18,174,843
HSD	599,147	\$17,391,951
HOD	1,598,969	\$17,343,901
XUS	223,343	\$15,542,649

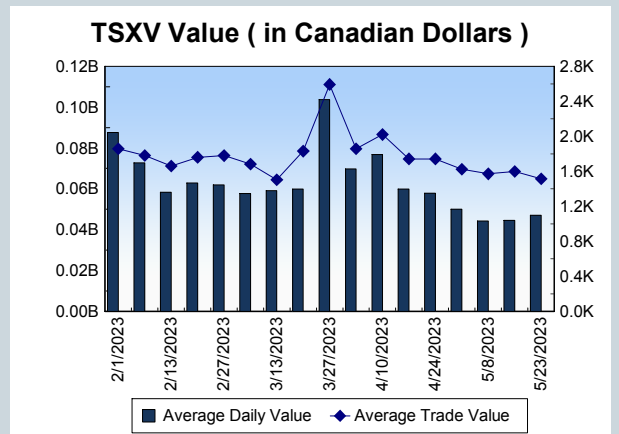
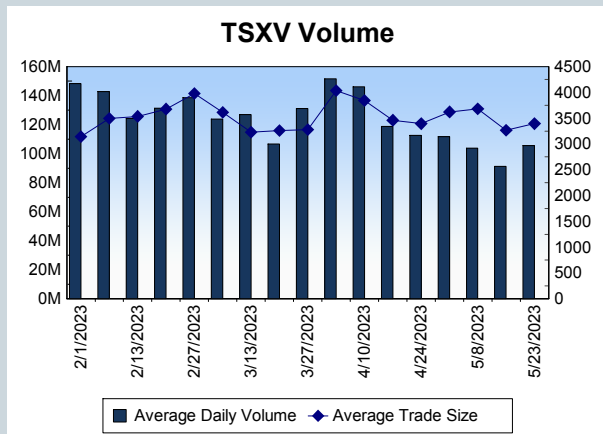
<b>Block Trades</b>	<b>Non Block Trades</b>
854	904,370

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	20,977,600
RBC CAPITAL MARKETS	17,704,000
SCOTIA CAPITAL INC.	14,269,200
GOLDMAN SACHS CANADA I	13,530,100
TD SECURITIES INC.	11,478,800

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
GWO	9,302,500
MFC	9,278,500
SU	7,309,100
SHOP	5,898,800
SLF	3,657,000

TSXV	
Daily Volume	114,209,998
Daily Value	\$43,837,953
Daily Trades	29,013
Daily Symbols Traded	1,067

TSXV ANONYMOUS TRADING	
Daily Volume	63,054,725
Daily Value	\$24,832,346
Average Trade Size	4,250
% TSXV Volume	55.21%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
WHE	15,200,130	\$913,445
AIS	2,309,000	\$34,725
SEI.WT	2,290,928	\$121,201
GXU	2,118,538	\$281,211
EMO	1,623,013	\$772,900
YGT	1,491,600	\$150,180
GIT	1,403,000	\$48,560
HELI	1,298,088	\$275,063
UNO.H	1,278,480	\$19,177
NILI	1,066,864	\$406,765
LEO	1,057,000	\$85,200
SOU	1,051,122	\$422,961
CCB	965,000	\$29,585
PNPN	952,680	\$233,816
OMG	934,000	\$51,370
REX	858,288	\$17,266
CRE	813,763	\$1,622,683
B	798,600	\$79,618
LUCK	794,500	\$79,465
VIV	774,623	\$7,824

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
PMET	306,400	\$5,186,326
LMN	117,067	\$2,359,557
NGEX	258,224	\$1,703,715
CRE	813,763	\$1,622,683
TOI	13,668	\$1,304,798
HIVE	247,815	\$1,006,311
FOM	300,903	\$942,071
WHE	15,200,130	\$913,445
LTH	325,035	\$855,083
EMO	1,623,013	\$772,900
WED	184,200	\$598,817
SLI	103,480	\$539,798
ETL	197,935	\$510,536
ABR	158,595	\$483,308
ALV	53,831	\$472,505
SOU	1,051,122	\$422,961
NILI	1,066,864	\$406,765
SGML	7,300	\$386,275
DME	335,300	\$381,954
ARTG	83,968	\$375,670

Dark TSX/TSXV Trading			
Volume	21,032,510	Daily Trades	104,580
Value	718,723,498	Daily Symbols Traded	1,214