

# DAILY REPORT



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October 24, 2022

Indices	October 24 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	18,918.40	18,860.95		0.30 %
S&P/TSX 60 Index	1,146.06	1,143.32		0.24 %
S&P/TSX Venture Composite	587.21	593.04		-0.98 %
S&P/TSX Completion Index	1,090.39	1,084.12		0.58 %
S&P/TSX Smallcap Index	645.83	648.58		-0.42 %

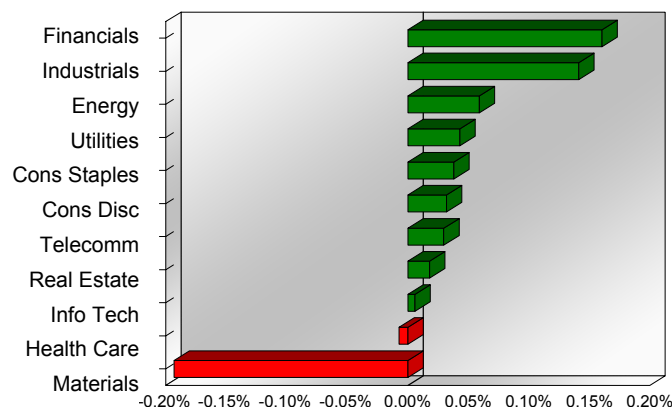
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
149	86	1

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	7.80	NTR	-16.80
CNR	7.05	SHOP	-8.33
CSU	5.34	FM	-7.80
ATD	5.11	TRP	-3.58
WCN	4.80	TECK.B	-3.43
IFC	4.55	PPL	-2.48
CVE	3.97	AEM	-2.23
TD	3.86	BNS	-1.63
CP	3.79	IMO	-1.57
GIB.A	3.73	MRU	-1.02

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
TVE	5.73%	NFI	-18.60%
HWX	4.32%	FM	-8.27%
TFII	4.20%	OGC	-7.37%
MEG	4.12%	HBM	-5.70%
ARX	3.46%	TLRY	-5.01%
CTS	3.42%	BLDP	-4.50%
CLS	3.33%	NTR	-4.19%
RNW	3.27%	GOOS	-4.18%
PEY	2.99%	OSK	-4.12%
ATH	2.93%	NVEI	-3.87%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	29	30.79 %	\$846.17	30.30
Industrials	27	13.18 %	\$362.22	26.67
Energy	38	19.05 %	\$523.58	11.15
Utilities	16	4.63 %	\$127.19	8.11
Consumer Staples	11	4.17 %	\$114.52	7.18
Consumer Discretionary	14	3.61 %	\$99.21	6.02
Communication Services	7	4.85 %	\$133.29	5.61
Real Estate	22	2.49 %	\$68.50	3.42
Information Technology	14	5.31 %	\$145.84	1.13
Health Care	7	0.40 %	\$11.09	-1.36
Materials	51	11.52 %	\$316.46	-36.46
<b>S&amp;P/TSX Composite Index</b>	<b>236</b>	<b>100.00 %</b>	<b>\$2,748.08</b>	<b>61.77</b>

S&P/TSX Composite Index - Sectors Returns



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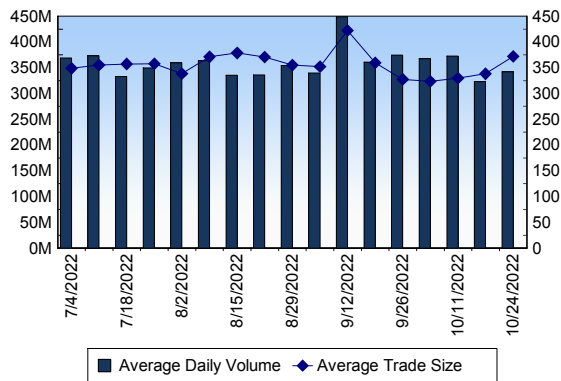
## TSX

Daily Volume	342,301,288
Daily Value	\$10,020,372,991
Daily Trades	920,464
Daily Symbols Traded	1,987

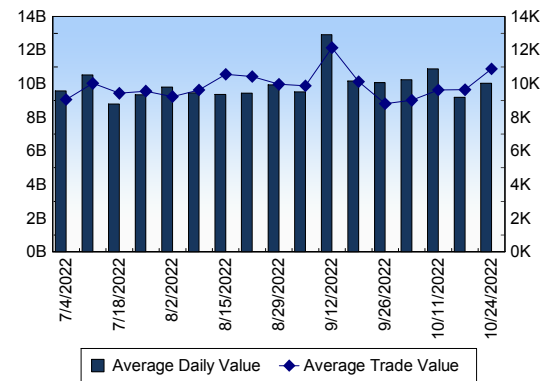
## TSX ANONYMOUS TRADING

Daily Volume	120,457,628
Daily Value	\$3,061,658,570
Average Trade Size	271
% TSX Volume	35.19 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
ENB	11,227,103	\$580,584,201
SU	9,086,186	\$413,092,741
TD	8,977,780	\$777,337,594
SVI	8,148,009	\$49,974,170
CPG	5,785,153	\$59,538,977
CVE	5,764,072	\$151,101,289
BNS	5,709,855	\$369,275,529
CNQ	5,384,571	\$433,399,543
RY	5,171,331	\$644,212,074
BTE	5,033,351	\$34,417,953
TVE	5,024,464	\$22,729,686
TRP	5,024,386	\$293,161,462
CXB	4,467,386	\$3,661,033
ATH	3,691,960	\$8,989,530
BMO	3,648,799	\$449,860,031
ABX	3,647,728	\$74,786,387
FM	3,573,355	\$88,869,101
K	3,478,733	\$16,773,865
MFC	3,437,830	\$75,971,640
MEG	3,433,702	\$64,549,397

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	8,977,780	\$777,337,594
RY	5,171,331	\$644,212,074
ENB	11,227,103	\$580,584,201
BMO	3,648,799	\$449,860,031
CNQ	5,384,571	\$433,399,543
SU	9,086,186	\$413,092,741
BNS	5,709,855	\$369,275,529
TRP	5,024,386	\$293,161,462
TOU	2,845,683	\$213,458,127
NTR	1,837,892	\$200,182,491
CNR	1,211,179	\$188,307,127
NA	1,979,479	\$177,864,127
CVE	5,764,072	\$151,101,289
SLF	2,467,060	\$139,908,833
SHOP	3,331,054	\$131,168,112
CM	1,950,981	\$116,372,999
FTS	2,181,542	\$112,588,066
BAM.A	2,043,653	\$106,383,921
POW	2,869,907	\$93,363,272
FM	3,573,355	\$88,869,101

### ETF Trading

Daily Volume	30,355,129	Average Trade Value	\$11,737
Daily Value	\$579,450,999	Average Trade Size	615
# Trades	49,369	# of ETFs Traded	786

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	2,449,288	\$29,157,060
XEG	2,013,927	\$32,756,368
XIU	1,984,123	\$57,617,230
HQD	1,840,742	\$16,539,208
HSD	1,744,630	\$15,045,940
HQU	1,482,333	\$13,031,796
HSU	815,411	\$10,244,178
HND	674,900	\$17,273,249
ZEB	647,174	\$21,860,554
HOU	612,539	\$10,684,214

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,984,123	\$57,617,230
XEG	2,013,927	\$32,756,368
HNU	2,449,288	\$29,157,060
XSP	572,039	\$23,051,657
ZEB	647,174	\$21,860,554
HND	674,900	\$17,273,249
VFV	186,121	\$17,149,518
XFN	384,873	\$16,690,877
HQD	1,840,742	\$16,539,208
ZSP	281,217	\$15,975,707

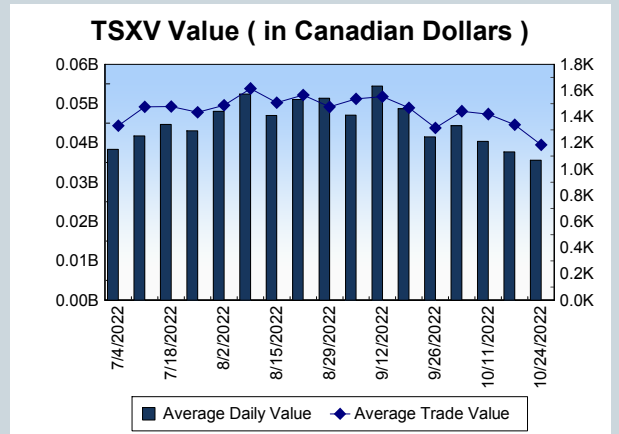
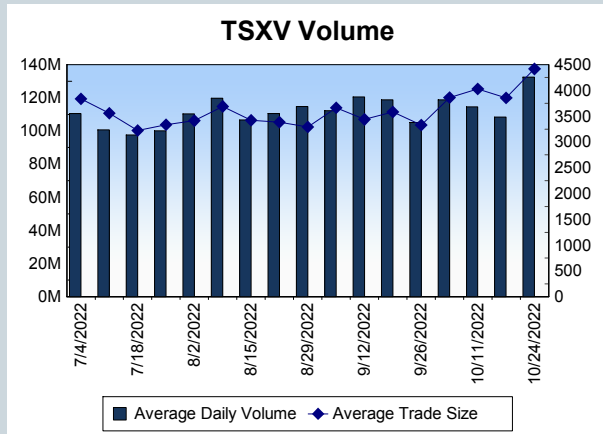
<b>Block Trades</b>	<b>Non Block Trades</b>
989	919,475

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	28,267,300
INSTINET CANADA LTD.	25,504,200
RBC CAPITAL MARKETS	24,472,200
BMO NESBITT BURNS INC.	22,023,820
CIBC WORLD MARKETS INC.	14,015,600

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	9,852,000
TD	6,807,600
SVI	5,966,000
SU	5,724,800
BNS	3,990,300

TSXV	
Daily Volume	132,477,238
Daily Value	\$35,559,997
Daily Trades	29,997
Daily Symbols Traded	1,165

TSXV ANONYMOUS TRADING	
Daily Volume	59,437,995
Daily Value	\$18,325,357
Average Trade Size	4,485
% TSXV Volume	44.87%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
PGM	32,093,245	\$728,712
IPG	2,026,249	\$153,462
SOU	1,840,366	\$1,620,172
PRG	1,569,600	\$92,308
ROVR	1,561,877	\$23,428
DM	1,393,930	\$132,442
NILI	1,303,810	\$126,166
UNO.H	1,296,469	\$19,447
TBLL	1,285,000	\$6,425
TECT	1,160,664	\$92,138
WML	1,068,078	\$328,786
ROK	947,025	\$330,276
JOR	834,500	\$64,921
CMC	800,207	\$39,639
OCG	788,342	\$211,822
SNV	754,093	\$57,530
AIR	741,360	\$75,716
VLI	696,593	\$73,616
AVG	678,206	\$16,966
VUL	657,153	\$217,621

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
SOU	1,840,366	\$1,620,172
PMET	320,022	\$1,590,805
SGML	28,803	\$1,369,897
SALT	569,047	\$1,171,171
JPWR.UN	376,111	\$1,134,654
SLI	228,347	\$1,021,432
HIVE	204,797	\$867,690
PGM	32,093,245	\$728,712
GOT	500,809	\$676,085
FOM	275,666	\$611,477
LTH	375,739	\$566,668
TOI	6,985	\$501,698
RECO	119,847	\$460,966
ARTG	101,304	\$412,061
LI	199,613	\$383,590
FL	174,228	\$347,575
ROK	947,025	\$330,276
WML	1,068,078	\$328,786
QIPT	59,612	\$328,700
CRE	183,665	\$312,184

Dark TSX/TSXV Trading			
Volume	17,866,500	Daily Trades	80,845
Value	513,932,095	Daily Symbols Traded	1,173