

DAILY REPORT



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November 16, 2022

Indices	November 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,957.96	19,994.78		-0.18 %
S&P/TSX 60 Index	1,210.17	1,210.62		-0.04 %
S&P/TSX Venture Composite	590.30	593.53		-0.54 %
S&P/TSX Completion Index	1,145.79	1,154.99		-0.80 %
S&P/TSX Smallcap Index	679.02	688.70		-1.40 %

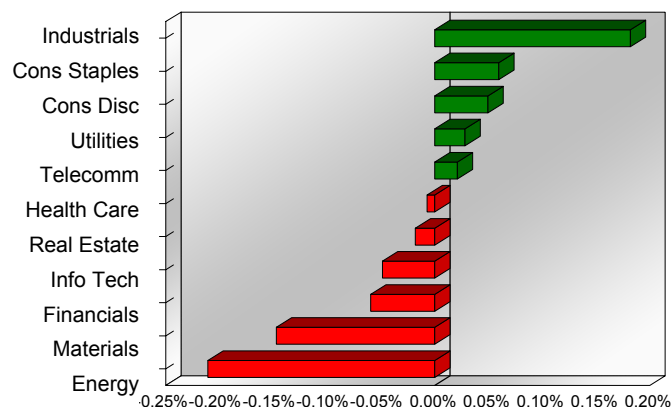
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
73	157	6

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CP	21.45	SHOP	-14.99
QSR	12.61	CNQ	-14.39
CNR	10.26	SU	-8.23
TRP	6.73	FM	-7.53
WCN	6.24	NTR	-7.44
CSU	6.21	BNS	-6.02
TD	5.13	BAM.A	-5.08
FFH	4.16	TOU	-4.97
MRU	3.33	CVE	-4.71
ENB	3.23	TECK.B	-4.26

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
STLC	10.88%	OGC	-6.64%
QSR	7.03%	FM	-6.33%
FFH	3.59%	EFR	-5.97%
SIL	3.24%	CTS	-5.94%
CP	3.23%	VET	-5.88%
BLU	3.21%	LSPD	-5.52%
CCL.B	2.76%	NXE	-5.34%
MRU	2.73%	POU	-4.99%
EMP.A	2.58%	DML	-4.76%
L	2.34%	DPM	-4.66%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Industrials	27	13.08 %	\$379.21	36.41
Consumer Staples	11	4.11 %	\$119.21	11.89
Consumer Discretionary	14	3.55 %	\$103.05	9.89
Utilities	16	4.41 %	\$127.83	5.66
Communication Services	7	4.85 %	\$140.58	4.23
Health Care	7	0.43 %	\$12.39	-1.43
Real Estate	22	2.50 %	\$72.54	-3.59
Information Technology	14	5.65 %	\$163.71	-9.72
Financials	29	30.93 %	\$896.69	-11.88
Materials	51	11.56 %	\$335.14	-29.44
Energy	38	18.92 %	\$548.54	-42.17
S&P/TSX Composite Index	236	100.00 %	\$2,898.88	-30.16

S&P/TSX Composite Index - Sectors Returns



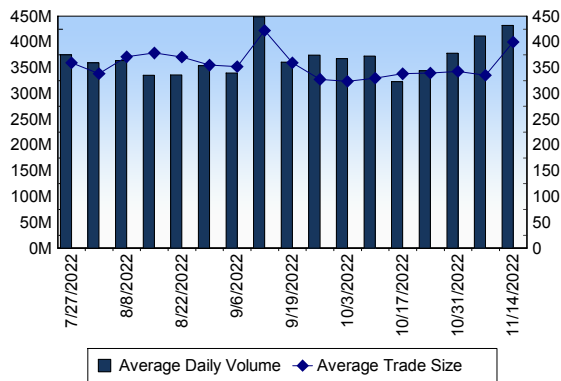
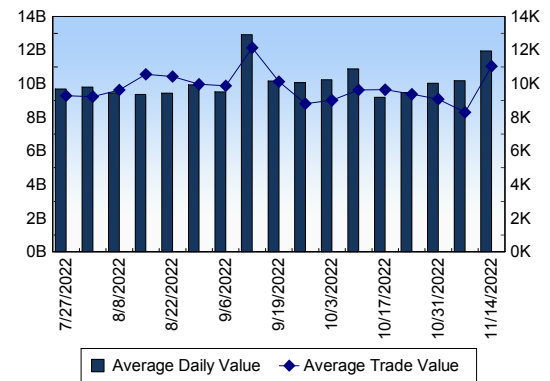
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TSX

Daily Volume	408,444,922
Daily Value	\$11,326,012,098
Daily Trades	964,140
Daily Symbols Traded	2,068

TSX ANONYMOUS TRADING

Daily Volume	159,812,909
Daily Value	\$4,305,174,493
Average Trade Size	355
% TSX Volume	39.13 %

TSX Volume**TSX Value (in Canadian Dollars)****Top 20 TSX Symbols by Volume**

Symbol	TSX Volume	TSX Value
MFC	19,624,286	\$457,666,552
XLY	19,372,596	\$411,344
SU	15,742,284	\$761,426,476
ENB	14,887,308	\$801,289,776
ABX	13,517,048	\$284,956,061
AQN	9,687,823	\$99,701,059
CVE	6,266,758	\$176,634,210
LUN	5,692,507	\$45,534,959
RY	5,651,009	\$743,052,200
CNQ	5,634,986	\$457,337,397
SHOP	4,527,630	\$232,794,335
TOU	3,985,700	\$311,334,007
BTE	3,977,322	\$28,440,957
WEED	3,968,603	\$21,275,987
HNU	3,959,627	\$46,925,884
FM	3,954,104	\$123,557,493
CPG	3,610,571	\$40,207,202
HEXO	3,513,433	\$814,464
K	3,373,041	\$18,682,919
TVE	3,247,259	\$16,863,173

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
ENB	14,887,308	\$801,289,776
SU	15,742,284	\$761,426,476
RY	5,651,009	\$743,052,200
MFC	19,624,286	\$457,666,552
CNQ	5,634,986	\$457,337,397
TOU	3,985,700	\$311,334,007
ABX	13,517,048	\$284,956,061
TD	3,213,071	\$282,064,526
SHOP	4,527,630	\$232,794,335
CP	2,079,469	\$213,767,016
BNS	2,848,071	\$196,081,700
TRP	2,985,290	\$192,058,407
CNR	1,169,502	\$190,780,259
SLF	2,946,744	\$180,799,637
CVE	6,266,758	\$176,634,210
BMO	1,339,935	\$176,306,149
BCE	2,568,770	\$160,204,435
PPL	3,008,810	\$141,581,351
FTS	2,483,602	\$132,151,698
FM	3,954,104	\$123,557,493

ETF Trading

Daily Volume	31,348,751	Average Trade Value	\$10,707
Daily Value	\$587,577,621	Average Trade Size	571
# Trades	54,878	# of ETFs Traded	851

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	3,959,627	\$46,925,884
XIU	2,680,859	\$82,326,429
HQD	1,675,486	\$13,651,924
XEG	1,362,045	\$23,319,168
HQU	1,310,956	\$12,191,464
HOU	1,194,966	\$20,882,783
HND	1,193,772	\$22,220,034
HOD	847,726	\$8,312,531
HSD	759,977	\$5,904,502
XRE	584,240	\$9,875,789

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,680,859	\$82,326,429
HNU	3,959,627	\$46,925,884
XEG	1,362,045	\$23,319,168
HND	1,193,772	\$22,220,034
HOU	1,194,966	\$20,882,783
XSP	414,355	\$17,521,246
ZEB	470,831	\$16,749,106
ZSP	256,990	\$14,891,501
HXT	300,386	\$14,750,463
HQD	1,675,486	\$13,651,924

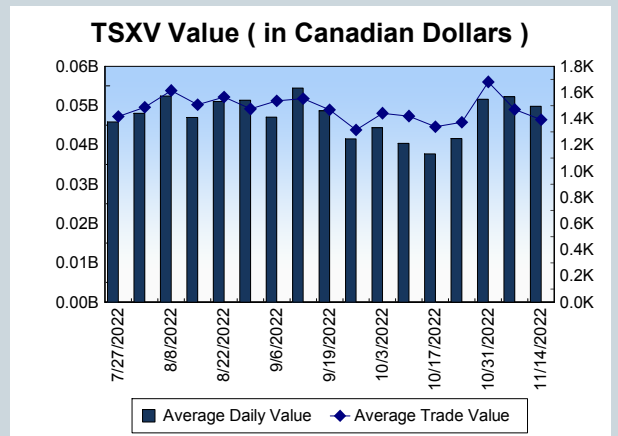
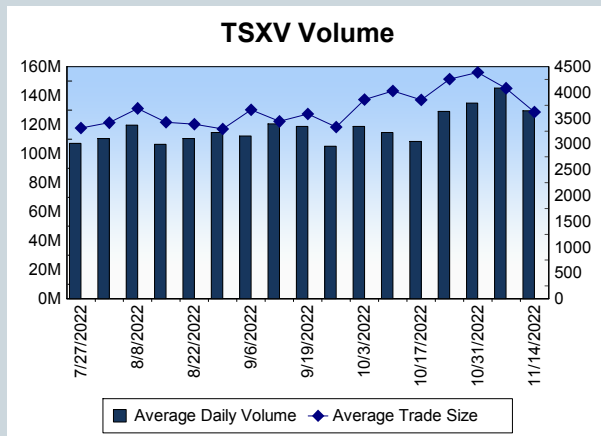
Block Trades	Non Block Trades
1,251	962,889

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	45,758,250
RBC CAPITAL MARKETS	28,808,500
GOLDMAN SACHS CANADA I	25,322,200
TD SECURITIES INC.	24,002,300
SCOTIA CAPITAL INC.	21,270,600

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
MFC	16,830,300
ENB	12,285,800
SU	12,168,100
ABX	11,296,100
XLY	5,000,000

TSXV	
Daily Volume	129,851,271
Daily Value	\$44,126,405
Daily Trades	30,245
Daily Symbols Traded	1,186

TSXV ANONYMOUS TRADING	
Daily Volume	65,092,106
Daily Value	\$22,858,720
Average Trade Size	4,433
% TSXV Volume	50.13%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
CMC	9,312,329	\$425,930
GRSL	3,032,276	\$424,492
AUN	2,922,324	\$29,217
MTLO	2,490,800	\$75,479
AE	2,309,821	\$720,064
PEX	2,257,909	\$741,257
NILI	1,891,763	\$242,363
AEC	1,717,149	\$111,720
SOU	1,678,475	\$1,572,044
BLUE	1,654,501	\$16,558
DHR	1,515,000	\$7,575
BMK	1,500,600	\$15,006
LTH	1,382,451	\$2,537,300
PGM.H	1,182,566	\$24,101
LMR	1,104,000	\$33,120
AFM	969,397	\$818,403
PGDC	921,088	\$10,404
PEGA	895,011	\$22,375
OPW	890,200	\$35,609
QNC	798,872	\$66,834

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
LTH	1,382,451	\$2,537,300
TOI	29,674	\$2,154,089
SOU	1,678,475	\$1,572,044
FOM	518,506	\$1,429,460
SGML	34,762	\$1,403,826
CRE	518,093	\$1,134,258
HIVE	286,927	\$910,200
SALT	520,703	\$902,796
AFM	969,397	\$818,403
PMET	157,742	\$786,413
PEX	2,257,909	\$741,257
AE	2,309,821	\$720,064
SOIL	250,909	\$705,081
SLI	119,690	\$693,424
EU	233,655	\$692,539
ALV	77,479	\$497,604
NFG	98,489	\$480,653
URC	128,983	\$473,254
TAL	607,076	\$452,406
RECO	251,051	\$451,495

Dark TSX/TSXV Trading			
Volume	19,442,280	Daily Trades	90,601
Value	621,283,118	Daily Symbols Traded	1,271