

# DAILY REPORT



For more information, email [trading\\_sales@tsx.com](mailto:trading_sales@tsx.com)

November 30, 2022

Indices	November 30 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,453.26	20,277.41		0.87 %
S&P/TSX 60 Index	1,239.79	1,230.44		0.76 %
S&P/TSX Venture Composite	591.00	578.92		2.09 %
S&P/TSX Completion Index	1,175.85	1,160.53		1.32 %
S&P/TSX Smallcap Index	702.32	691.78		1.52 %

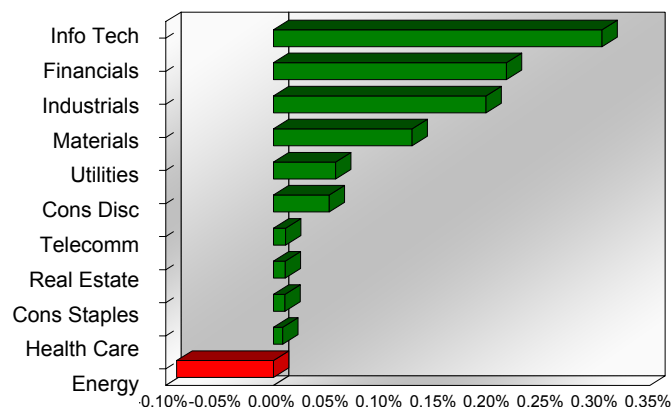
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
177	56	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SHOP	42.67	TRP	-11.16
BAM.A	23.90	SU	-11.01
CNR	11.53	NTR	-9.90
CSU	8.23	CVE	-8.53
CP	7.77	NA	-5.57
TECK.B	6.09	CNQ	-3.05
WCN	5.08	FFH	-2.18
FNV	4.94	IMO	-1.90
TRI	4.69	WFG	-1.21
ABX	4.55	MX	-1.07

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
SHOP	9.53 %	MX	-4.24 %
NXE	7.95 %	CVE	-3.36 %
BLU	7.40 %	DND	-2.86 %
BLDP	7.32 %	WFG	-2.75 %
SIL	7.20 %	TRP	-2.71 %
NVEI	6.83 %	SU	-2.64 %
PAAS	6.51 %	NA	-2.53 %
EFR	6.48 %	NTR	-2.49 %
CTS	6.25 %	IMO	-1.86 %
LSPD	6.16 %	FFH	-1.81 %

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Information Technology	14	5.78 %	\$171.63	61.95
Financials	29	30.84 %	\$916.23	43.95
Industrials	27	13.39 %	\$397.66	40.10
Materials	51	11.85 %	\$352.12	26.16
Utilities	16	4.37 %	\$129.78	11.74
Consumer Discretionary	14	3.60 %	\$106.93	10.53
Communication Services	7	4.84 %	\$143.65	2.32
Real Estate	22	2.49 %	\$73.82	2.22
Consumer Staples	11	4.12 %	\$122.37	2.18
Health Care	7	0.41 %	\$12.28	1.76
Energy	38	18.32 %	\$544.26	-18.22
<b>S&amp;P/TSX Composite Index</b>	<b>236</b>	<b>100.00 %</b>	<b>\$2,970.71</b>	<b>184.70</b>

S&P/TSX Composite Index - Sectors Returns



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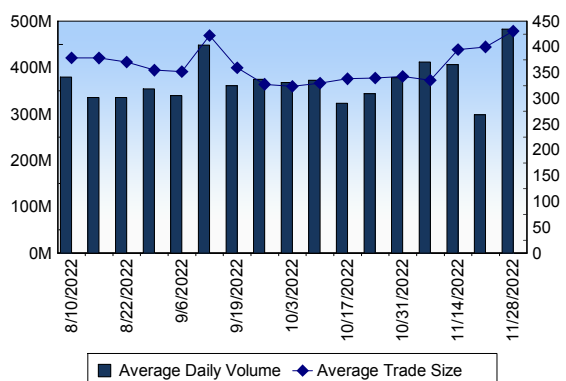
## TSX

Daily Volume	703,721,583
Daily Value	\$20,599,800,586
Daily Trades	1,370,685
Daily Symbols Traded	2,111

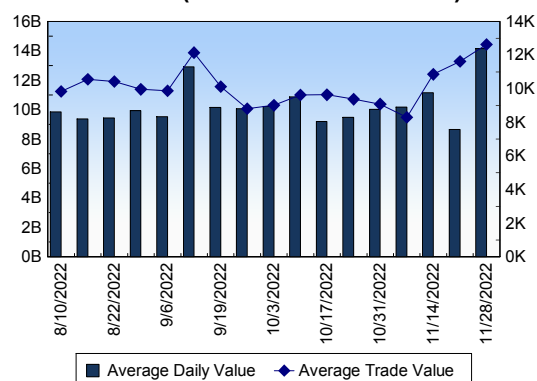
## TSX ANONYMOUS TRADING

Daily Volume	316,301,549
Daily Value	\$9,749,005,389
Average Trade Size	479
% TSX Volume	44.95 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
BB	33,206,459	\$216,402,480
EFN	27,688,515	\$527,567,065
AR	26,780,106	\$10,224,120
SU	23,860,410	\$1,065,483,818
BHC	18,482,542	\$174,618,886
TRP	13,903,607	\$831,152,333
MFC	11,465,712	\$276,989,433
LSPD	10,368,343	\$227,725,198
SHOP	9,887,520	\$534,674,579
CVE	9,793,071	\$264,681,298
ENB	9,071,905	\$504,042,933
CNQ	8,670,792	\$698,040,371
AQN	8,324,522	\$83,960,252
T	8,221,745	\$235,092,852
K	8,156,723	\$45,093,072
ARX	8,131,712	\$161,657,588
LUN	7,811,558	\$64,651,684
ABX	7,767,672	\$170,120,484
CMMC	7,223,495	\$13,001,483
H	6,709,376	\$251,947,077

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
SU	23,860,410	\$1,065,483,818
TRP	13,903,607	\$831,152,333
RY	5,769,826	\$770,038,361
CNQ	8,670,792	\$698,040,371
TD	6,693,916	\$598,895,959
SHOP	9,887,520	\$534,674,579
EFN	27,688,515	\$527,567,065
DSG	5,543,497	\$516,996,300
ENB	9,071,905	\$504,042,933
NTR	3,944,307	\$425,794,484
BNS	6,020,358	\$419,129,667
CNR	2,119,942	\$365,020,466
BMO	2,626,042	\$343,933,141
NA	3,366,319	\$321,390,417
CP	2,892,284	\$317,457,151
BAM.A	4,405,842	\$277,549,355
MFC	11,465,712	\$276,989,433
TRI	1,752,305	\$276,935,762
ATD	4,372,218	\$266,649,994
CVE	9,793,071	\$264,681,298

### ETF Trading

Daily Volume	40,519,544	Average Trade Value	\$12,058
Daily Value	\$850,112,508	Average Trade Size	575
# Trades	70,500	# of ETFs Traded	892

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HQD	3,230,008	\$26,335,654
XIU	3,106,120	\$96,423,190
HNU	2,924,822	\$41,504,517
XEG	2,254,727	\$37,929,192
ZEB	2,091,608	\$74,483,196
HND	1,740,491	\$25,938,440
HQU	1,616,433	\$14,979,018
HSD	1,439,674	\$10,949,357
HOU	860,878	\$13,632,129
HOD	844,367	\$8,988,040

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	3,106,120	\$96,423,190
ZEB	2,091,608	\$74,483,196
ZSP	724,593	\$43,023,506
HNU	2,924,822	\$41,504,517
XEG	2,254,727	\$37,929,192
HQD	3,230,008	\$26,335,654
HND	1,740,491	\$25,938,440
HXT	482,877	\$24,172,906
VFV	218,760	\$20,951,122
XUS	259,340	\$17,434,599

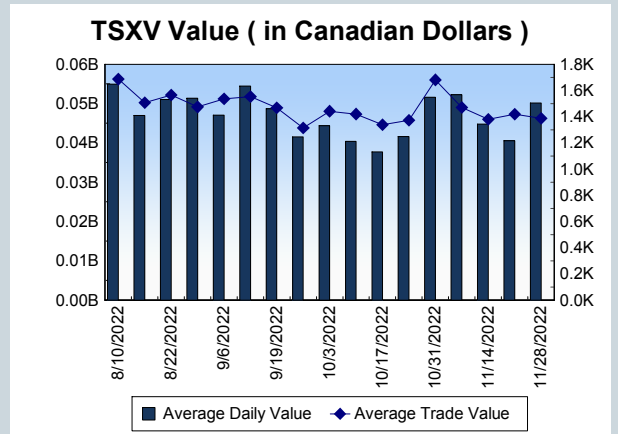
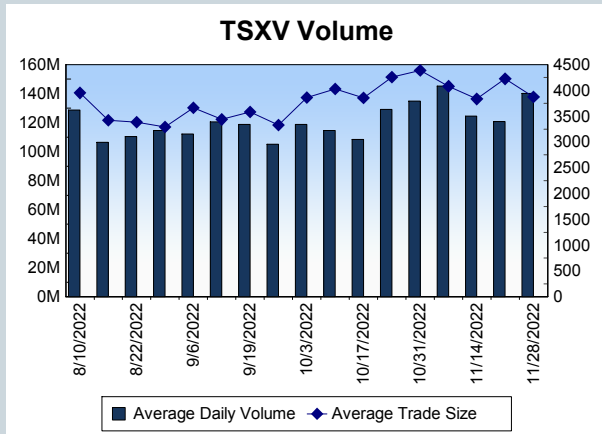
<b>Block Trades</b>	<b>Non Block Trades</b>
5,777	1,364,908

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
MORGAN STANLEY CANADA	55,773,200
UBS SECURITIES CANADA INC	47,459,600
GOLDMAN SACHS CANADA I	43,361,700
BMO NESBITT BURNS INC.	39,500,400
RBC CAPITAL MARKETS	37,187,900

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
BB	28,764,300
EFN	23,812,300
BHC	14,946,000
SU	14,386,100
AR	10,158,500

TSXV	
Daily Volume	149,990,552
Daily Value	\$57,322,494
Daily Trades	39,801
Daily Symbols Traded	1,207

TSXV ANONYMOUS TRADING	
Daily Volume	75,093,057
Daily Value	\$29,414,079
Average Trade Size	4,078
% TSXV Volume	50.07%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
FUU	10,281,217	\$2,933,418
ABRA	2,562,154	\$933,439
GCX	1,638,000	\$82,341
SGU	1,632,000	\$24,580
COR	1,602,160	\$49,337
LOVE	1,457,032	\$171,244
SCZ	1,447,508	\$619,694
MGR	1,446,471	\$99,927
NILI	1,437,674	\$271,071
KORE	1,378,206	\$27,564
PWM	1,316,329	\$335,062
RHT	1,256,251	\$785,514
VTT	1,234,940	\$62,717
GOT	1,227,405	\$1,336,060
PGDC	1,181,002	\$23,620
ANZ	1,153,754	\$34,663
VCU	1,148,045	\$68,266
NUG	1,148,000	\$22,963
VXTR	1,144,535	\$330,970
AWM	1,081,500	\$110,098

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
FUU	10,281,217	\$2,933,418
TOI	39,257	\$2,842,170
NFG	348,457	\$2,077,126
PMET	271,120	\$2,021,897
SLI	248,421	\$1,385,471
GOT	1,227,405	\$1,336,060
RECO	881,256	\$1,222,115
SGML	24,228	\$1,087,961
ARTG	210,044	\$970,425
FL	460,906	\$947,723
ABRA	2,562,154	\$933,439
FOM	301,076	\$898,138
FWZ	941,354	\$822,360
LI	422,072	\$805,873
RHT	1,256,251	\$785,514
HIVE	253,168	\$710,455
LTH	429,213	\$704,543
EU	202,726	\$680,999
NGEX	205,807	\$650,465
SCZ	1,447,508	\$619,694

Dark TSX/TSXV Trading			
Volume	29,567,070	Daily Trades	132,175
Value	965,973,285	Daily Symbols Traded	1,342