## **DAILY REPORT**



For more information, email trading sales@tsx.com

May 31, 2022

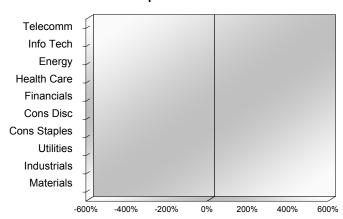
Indices	May 31 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,729.34			%
S&P/TSX 60 Index	1,254.79			%
S&P/TSX Venture Composite	720.98			%
S&P/TSX Completion Index	1,198.79			%
S&P/TSX Smallcap Index	762.05			%

Advancers 0	<b>3</b>		<b>Decliners</b> 0	impoono mao		U C	nchanged	
	S&P/TSX Com	posite Ind	ex			S&P/TSX Cor	nposite Inde	ex
<u>-</u>	10 Index ributors		10 Index tractors		Top 10	Advancers	Top 1	0 Decliners
Constituent	Index Contribution	Constituent	Index Contribution		Constituent	Return	Constituent	Return
						%		%

S&P/TSX Composite Index

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Communication Services	7	%	\$152.53	
Information Technology	16	%	\$162.56	
Energy	34	%	\$573.36	
Health Care	8	%	\$13.28	
Financials	28	%	\$955.53	
Consumer Discretionary	14	%	\$97.37	
Consumer Staples	11	%	\$119.44	
Utilities	16	%	\$146.07	
Industrials	30	%	\$336.63	
Materials	52	%	\$376.80	
S&P/TSX Composite Index	216	%	\$2,933.56	

## **S&P/TSX Composite Index - Sectors Returns**



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## Daily Volume Daily Value Daily Trades

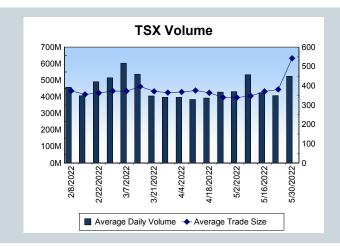
Daily Symbols Traded

835,146,097 \$25,241,130,218 1,393,994 2,154

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

418,874,302 \$12,645,027,005 593 50.16 %





Top 20 TSX Symbols by Volume			
Symbol	TSX Volume	TSX Value	
ARX	54,735,253	\$1,043,227,698	
MFC	23,287,355	\$545,283,633	
ATH	22,272,751	\$58,139,272	
BLDP	20,044,698	\$184,409,738	
SLF	17,709,310	\$1,094,971,915	
CVE	16,857,042	\$497,009,832	
SU	16,290,848	\$841,081,344	
GWO	15,958,001	\$550,185,241	
ENB	15,153,469	\$885,966,516	
WEED	13,881,120	\$87,410,475	
WM	13,061,362	\$3,017,438	
ABX	12,052,019	\$312,630,522	
YRI	10,852,100	\$75,553,263	
CNR	10,266,101	\$1,477,557,460	
WCP	9,896,222	\$111,499,083	
TD	9,683,758	\$934,840,061	
CPG	9,634,921	\$108,822,282	
CM	8,631,088	\$600,942,699	
BTE	8,109,480	\$57,396,270	
HEXO	7,938,311	\$2,472,526	

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
CNR	10,266,101	\$1,477,557,460	
SLF	17,709,310	\$1,094,971,915	
ARX	54,735,253	\$1,043,227,698	
TD	9,683,758	\$934,840,061	
ENB	15,153,469	\$885,966,516	
SU	16,290,848	\$841,081,344	
NTR	5,503,202	\$679,542,821	
CNQ	7,293,551	\$615,488,181	
СМ	8,631,088	\$600,942,699	
RY	4,224,098	\$557,983,156	
GWO	15,958,001	\$550,185,241	
MFC	23,287,355	\$545,283,633	
CVE	16,857,042	\$497,009,832	
TRP	6,253,086	\$457,852,573	
ВМО	3,150,131	\$433,458,386	
FNV	2,345,181	\$420,830,068	
CP	4,452,536	\$402,180,840	
PPL	7,092,805	\$361,693,280	
BAM.A	4,942,016	\$316,815,342	
ABX	12,052,019	\$312,630,522	

		ETF Trading	
Daily Volume	43,701,324	Average Trade Value	\$13,620
Daily Value	\$864,875,461	Average Trade Size	688
# Trades	63,500	# of ETFs Traded	894

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HND	5,841,448	\$14,575,898
XIU	5,724,209	\$181,481,068
XEG	3,355,971	\$59,504,672
HOD	3,032,602	\$5,993,989
HQU	1,724,213	\$20,175,708
ZEB	1,612,316	\$61,612,914
HQD	1,470,483	\$11,615,320
HXT	785,811	\$39,515,962
XGD	709,089	\$13,215,401
HOU	647,499	\$20,001,248

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	5,724,209	\$181,481,068
ZEB	1,612,316	\$61,612,914
XEG	3,355,971	\$59,504,672
HXT	785,811	\$39,515,962
HNU	599,562	\$21,629,233
HQU	1,724,213	\$20,175,708
HOU	647,499	\$20,001,248
VFV	214,650	\$20,000,537
XIC	512,397	\$17,016,644
HND	5,841,448	\$14,575,898

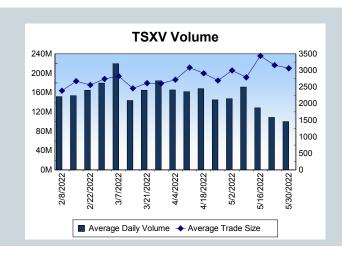
**Block Trades** 6,746 1,387,248

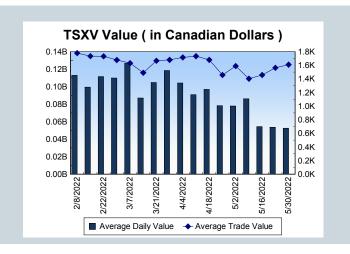
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
BMO NESBITT BURNS INC.	83,729,400	
GOLDMAN SACHS CANADA I	72,799,700	
UBS SECURITIES CANADA IN	66,630,400	
MORGAN STANLEY CANADA	56,674,400	
CREDIT SUISSE SECURITIES	47,775,000	

TSXV	
Daily Volume	116,280,465
Daily Value	\$66,060,271
Daily Trades	40,661
Daily Symbols Traded	1,202

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ARX	46,291,700
MFC	17,696,000
BLDP	15,519,800
SLF	14,757,700
GWO	14,507,700

TSXV ANONYMOUS TRADING		
Daily Volume Daily Value Average Trade Size % TSXV Volume	58,627,678 \$37,483,508 2,930 50.42%	





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
TAL	2,840,368	\$2,271,606		
SNM	1,939,518	\$193,949		
CUSN	1,933,802	\$910,737		
PQE	1,788,507	\$616,668		
PEI	1,662,177	\$122,338		
TKX	1,519,885	\$15,202		
LTH	1,509,575	\$1,923,916		
VXTR	1,250,967	\$1,122,239		
NXS	1,240,000	\$18,725		
CMC	1,026,381	\$193,225		
FOBI	1,018,456	\$469,821		
ETU	970,320	\$65,468		
SRR	955,990	\$807,204		
MRS	898,684	\$159,673		
DEAL	852,600	\$59,843		
FMS	815,574	\$33,056		
KALO	811,000	\$53,970		
NSE	801,300	\$836,427		
VERY	771,577	\$246,119		
KUB	771,342	\$16,317		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
TOI	62,323	\$4,188,782			
HIVE	610,072	\$3,423,303			
SGML	116,973	\$2,525,173			
TAL	2,840,368	\$2,271,606			
LTH	1,509,575	\$1,923,916			
PRYM	655,200	\$1,494,961			
SALT	656,905	\$1,460,315			
SOIL	432,770	\$1,356,929			
NGEX	472,497	\$1,328,939			
VXTR	1,250,967	\$1,122,239			
LI	377,039	\$1,031,992			
FOM	383,405	\$940,350			
EMO	566,302	\$920,052			
CUSN	1,933,802	\$910,737			
SLI	114,847	\$869,360			
NSE	801,300	\$836,427			
RECO	162,766	\$831,497			
NFG	114,167	\$810,876			
SRR	955,990	\$807,204			
FL	216,860	\$710,747			

Dark TSX/TSXV Trading					
Volume	22,265,680	Daily Trades	91,485		
Value	708,140,535	Daily Symbols Traded	1,377		