DAILY REPORT

For more information, email trading_sales@tsx.com

November 24, 2022

<table>
<thead>
<tr>
<th>Indices</th>
<th>November 24 Close</th>
<th>Previous Close</th>
<th>Change</th>
<th>% Change</th>
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<td>S&amp;P/TSX Composite Index</td>
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<td>20,282.26</td>
<td>0.30</td>
<td>%</td>
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<td>S&amp;P/TSX 60 Index</td>
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<td>S&amp;P/TSX Venture Composite</td>
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<td>S&amp;P/TSX Completion Index</td>
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<td>1,160.61</td>
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<td>S&amp;P/TSX Smallcap Index</td>
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<td><strong>Decliners</strong></td>
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<td><strong>Unchanged</strong></td>
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<td>NTR</td>
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<td>SHOP</td>
<td>7.13</td>
<td>BMO</td>
<td>-1.62</td>
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<td>BAM.A</td>
<td>6.94</td>
<td>FTS</td>
<td>-1.17</td>
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<td>AEM</td>
<td>3.11</td>
<td>MG</td>
<td>-1.08</td>
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<td>2.82</td>
<td>CSU</td>
<td>-0.93</td>
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<td>MFC</td>
<td>2.11</td>
<td>STLC</td>
<td>-0.83</td>
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<tr>
<td>T</td>
<td>2.06</td>
<td>MRU</td>
<td>-0.81</td>
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<tr>
<td>ENB</td>
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<td>CVE</td>
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<td>CNQ</td>
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<td>TECK.B</td>
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<td>CNR</td>
<td>1.91</td>
<td>CM</td>
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<th>Return</th>
<th>Constituent</th>
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<td>CJR.B</td>
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<td>STLC</td>
<td>-8.21%</td>
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<tr>
<td>AP.UN</td>
<td>2.91%</td>
<td>WDO</td>
<td>-3.52%</td>
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<tr>
<td>NWH.UN</td>
<td>2.65%</td>
<td>BDGI</td>
<td>-1.75%</td>
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<tr>
<td>CRON</td>
<td>2.43%</td>
<td>CJT</td>
<td>-1.71%</td>
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<tr>
<td>LSPD</td>
<td>2.38%</td>
<td>LB</td>
<td>-1.41%</td>
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<tr>
<td>NVEI</td>
<td>2.33%</td>
<td>NFI</td>
<td>-1.31%</td>
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<tr>
<td>K</td>
<td>2.15%</td>
<td>BIR</td>
<td>-1.29%</td>
</tr>
<tr>
<td>ENGH</td>
<td>2.10%</td>
<td>FVI</td>
<td>-1.02%</td>
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<tr>
<td>GSY</td>
<td>2.01%</td>
<td>PLC</td>
<td>-0.96%</td>
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<tr>
<td>CTC.A</td>
<td>1.99%</td>
<td>CWB</td>
<td>-0.88%</td>
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<th>Sector</th>
<th># of Index Constituents</th>
<th>Weight</th>
<th>Market Cap (B)</th>
<th>Index Contribution</th>
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<tr>
<td>Materials</td>
<td>51</td>
<td>11.82%</td>
<td>$349.21</td>
<td>18.95</td>
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<tr>
<td>Financials</td>
<td>29</td>
<td>31.03%</td>
<td>$916.75</td>
<td>12.48</td>
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<td>Information Technology</td>
<td>14</td>
<td>5.50%</td>
<td>$162.60</td>
<td>8.79</td>
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<tr>
<td>Energy</td>
<td>38</td>
<td>18.67%</td>
<td>$551.75</td>
<td>7.84</td>
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<tr>
<td>Industrials</td>
<td>27</td>
<td>13.23%</td>
<td>$391.03</td>
<td>5.05</td>
</tr>
<tr>
<td>Communication Services</td>
<td>7</td>
<td>4.84%</td>
<td>$143.09</td>
<td>4.34</td>
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<tr>
<td>Real Estate</td>
<td>22</td>
<td>2.50%</td>
<td>$73.81</td>
<td>3.71</td>
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<tr>
<td>Consumer Discretionary</td>
<td>14</td>
<td>3.57%</td>
<td>$105.36</td>
<td>1.60</td>
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<tr>
<td>Health Care</td>
<td>7</td>
<td>0.40%</td>
<td>$11.96</td>
<td>0.52</td>
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<tr>
<td>Consumer Staples</td>
<td>11</td>
<td>4.08%</td>
<td>$120.52</td>
<td>-0.24</td>
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<tr>
<td>Utilities</td>
<td>16</td>
<td>4.36%</td>
<td>$128.77</td>
<td>-0.83</td>
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<tr>
<td>S&amp;P/TSX Composite Index</td>
<td>236</td>
<td>100.00%</td>
<td>$2,954.86</td>
<td>62.20</td>
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</tbody>
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S&P/TSX Composite Index - Sectors Returns

- Materials
- Financials
- Info Tech
- Energy
- Industrials
- Telecomm
- Real Estate
- Cons Disc
- Health Care
- Cons Staples
- Utilities
TSX
Daily Volume 146,199,887
Daily Value $3,903,098,035
Daily Trades 331,442
Daily Symbols Traded 1,881

TSX ANONYMOUS TRADING
Daily Volume 51,744,585
Daily Value $1,388,784,729
Average Trade Size 360
% TSX Volume 35.39%

Top 20 TSX Symbols by Volume
Symbol | TSX Volume | TSX Value
---|---|---
MFC | 8,622,102 | $206,891,988
ENB | 7,102,384 | $394,198,587
XYL | 4,369,593 | $89,643
SU | 3,831,794 | $183,156,128
TBP | 3,554,191 | $107,394
BNS | 2,249,003 | $159,850,607
ABX | 2,180,393 | $47,834,402
CTS | 2,160,340 | $10,644,599
CNQ | 2,135,367 | $171,579,557
AR | 2,092,467 | $869,589
LUN | 2,057,589 | $16,922,893
AQN | 1,899,362 | $19,342,096
AVCN | 1,796,509 | $480,582
CM | 1,787,000 | $115,594,898
RY | 1,714,712 | $231,227,052
K | 1,649,878 | $9,351,556
STLC | 1,605,195 | $69,046,856
GX | 1,431,031 | $1,719,287
TRP | 1,369,223 | $89,293,803
FCU | 1,356,288 | $1,155,715

Top 20 TSX Symbols by Value
Symbol | TSX Volume | TSX Value
---|---|---
ENB | 7,102,384 | $394,198,587
RY | 1,714,712 | $231,227,052
MFC | 8,622,102 | $206,891,988
SU | 3,831,794 | $183,156,128
CNQ | 2,135,367 | $171,579,557
BNS | 2,249,003 | $159,850,607
CM | 1,787,000 | $115,594,898
BMO | 852,315 | $113,078,565
TRP | 1,369,223 | $89,293,803
NA | 893,743 | $88,529,909
NTR | 668,722 | $73,042,197
STLC | 1,605,195 | $69,046,856
ATD | 1,047,427 | $62,746,682
FTS | 1,139,532 | $60,934,402
TD | 661,288 | $46,055,302
SLF | 60,221,281
ABX | 2,180,393 | $47,834,402
BCE | 722,124 | $46,055,302
BAM.A | 697,909 | $43,109,519
CNR | 235,253 | $39,896,074

ETF Trading
Daily Volume 9,724,574
Daily Value $207,292,046
Average Trade Value $8,942
Average Trade Size 420
# Trades 23,181
# of ETFs Traded 697

Top 10 ETFs by TSX Volume
Symbol | Market Volume | Market Value
---|---|---
HND | 860,927 | $10,896,074
XIU | 620,489 | $19,335,565
HNU | 513,942 | $8,713,980
HOU | 317,506 | $4,698,065
XBB | 214,084 | $5,958,161
ZEB | 181,924 | $6,647,113
ZPR | 161,230 | $1,466,659
FCCD | 160,422 | $4,559,508
ZWB | 148,985 | $2,927,031
HYLD | 142,129 | $1,770,010

Top 10 ETFs by TSX Value
Symbol | Market Volume | Market Value
---|---|---
XIU | 620,489 | $19,335,565
HND | 860,927 | $19,335,565
HNU | 513,942 | $8,713,980
ZEB | 181,924 | $6,647,113
XBB | 214,084 | $5,958,161
XFN | 105,594 | $4,959,890
HOU | 317,506 | $4,698,065
VFV | 48,174 | $4,618,863
FCCD | 160,422 | $4,559,508
PSA | 85,124 | $4,268,712
### Top 5 Block Trade Brokers by Volume

<table>
<thead>
<tr>
<th>Broker</th>
<th>TSX Block Volume</th>
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<tbody>
<tr>
<td>RBC CAPITAL MARKETS</td>
<td>16,270,300</td>
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<tr>
<td>BMO NESBITT BURNS INC.</td>
<td>15,227,100</td>
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<tr>
<td>GOLDMAN SACHS CANADA INC.</td>
<td>6,520,900</td>
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<tr>
<td>SCOTIA CAPITAL INC.</td>
<td>5,851,900</td>
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<tr>
<td>TD SECURITIES INC.</td>
<td>5,045,500</td>
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### Top 5 Block Trade Symbols by Volume

<table>
<thead>
<tr>
<th>Symbol</th>
<th>TSX Block Volume</th>
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<tbody>
<tr>
<td>MFC</td>
<td>7,218,900</td>
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<td>ENB</td>
<td>6,302,100</td>
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<tr>
<td>SU</td>
<td>2,873,400</td>
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<td>ABX</td>
<td>1,672,200</td>
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<tr>
<td>LUN</td>
<td>1,590,400</td>
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### TSXV

- **Daily Volume**: 84,069,585
- **Daily Value**: $24,666,247
- **Daily Trades**: 17,566
- **Daily Symbols Traded**: 1,094

### TSXV ANONYMOUS TRADING

- **Daily Volume**: 34,927,709
- **Daily Value**: $12,796,266
- **Average Trade Size**: 41.55%

### Top 20 TSXV Symbols by Volume

<table>
<thead>
<tr>
<th>Symbol</th>
<th>TSXV Volume</th>
<th>TSXV Value</th>
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<tbody>
<tr>
<td>FUU</td>
<td>3,763,097</td>
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<td>MOS</td>
<td>2,824,300</td>
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<td>HUD</td>
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<td>COR</td>
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<td>CQR</td>
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<td>TKU</td>
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<td>APGO</td>
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<td>MTU</td>
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### Top 20 TSXV Symbols by Value

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<td>TOI</td>
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<td>CREG</td>
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<td>SOU</td>
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<td>AE</td>
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<td>$171,649</td>
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<td>NILI</td>
<td>1,044,573</td>
<td>$169,217</td>
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<tr>
<td>DE</td>
<td>33,742</td>
<td>$168,863</td>
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### Dark TSX/TSXV Trading

- **Volume**: 7,010,130
- **Daily Trades**: 33,603
- **Value**: 189,609,183
- **Daily Symbols Traded**: 1,166