

# DAILY REPORT



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January 6, 2023

Indices	January 6 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,814.51	19,506.84		1.58 %
S&P/TSX 60 Index	1,195.34	1,176.64		1.59 %
S&P/TSX Venture Composite	581.89	571.12		1.89 %
S&P/TSX Completion Index	1,161.79	1,144.33		1.53 %
S&P/TSX Smallcap Index	707.14	695.90		1.61 %

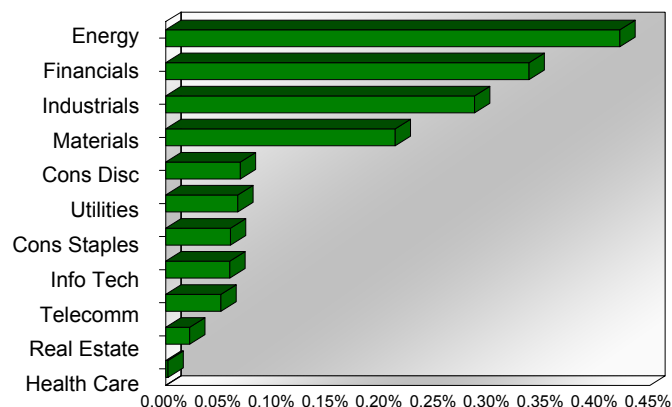
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
203	33	0

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CNQ	20.85	FNV	-2.46
CP	19.59	GIB.A	-1.16
CNR	16.60	BBD.B	-0.71
RY	15.72	TD	-0.49
TRP	13.62	BYD	-0.44
BN	11.56	KXS	-0.43
NTR	10.14	IMG	-0.37
SU	9.68	CAR.UN	-0.36
ENB	9.33	BLU	-0.25
BMO	9.12	ONEX	-0.21

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
HBM	9.36%	IMG	-3.26%
MX	7.16%	BLU	-3.11%
CS	6.81%	BBD.B	-2.22%
DML	6.54%	DND	-2.17%
POU	6.46%	KXS	-1.57%
CCO	5.76%	TCL.A	-1.54%
EFR	5.38%	WEED	-1.54%
LUN	5.29%	BYD	-1.42%
LIF	5.20%	BBU.UN	-1.32%
FM	4.74%	TLRY	-1.25%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	39	17.40 %	\$499.53	82.37
Financials	29	30.78 %	\$883.41	65.91
Industrials	26	13.32 %	\$382.23	55.98
Materials	50	12.52 %	\$359.29	41.62
Consumer Discretionary	15	3.74 %	\$107.36	13.54
Utilities	16	4.42 %	\$126.89	13.08
Consumer Staples	11	4.24 %	\$121.61	11.74
Information Technology	14	5.70 %	\$163.63	11.59
Communication Services	6	4.91 %	\$140.90	10.01
Real Estate	23	2.59 %	\$74.38	4.35
Health Care	7	0.38 %	\$11.01	0.42
<b>S&amp;P/TSX Composite Index</b>	<b>236</b>	<b>100.00 %</b>	<b>\$2,870.24</b>	<b>310.60</b>

S&P/TSX Composite Index - Sectors Returns



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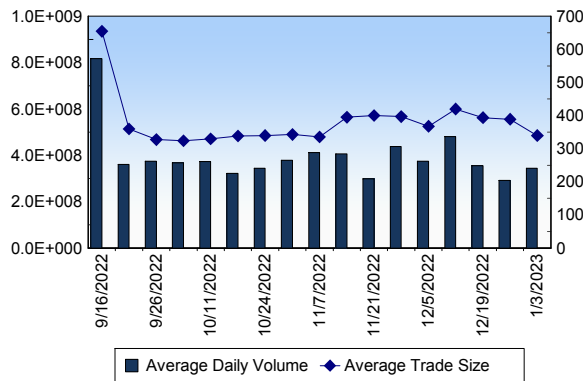
## TSX

Daily Volume	337,683,210
Daily Value	\$8,910,632,383
Daily Trades	1,002,709
Daily Symbols Traded	2,032

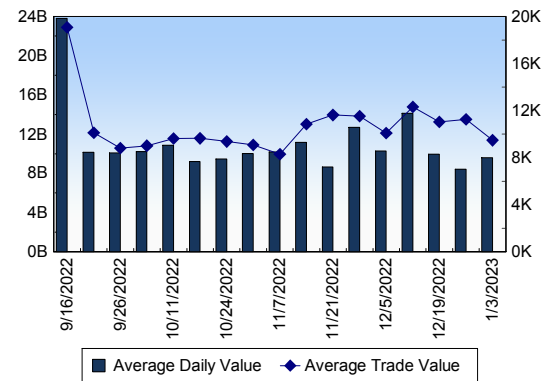
## TSX ANONYMOUS TRADING

Daily Volume	148,358,982
Daily Value	\$4,217,809,941
Average Trade Size	305
% TSX Volume	43.93 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
SU	11,361,652	\$478,642,204
HNU	9,398,321	\$35,908,357
AQN	7,063,887	\$67,823,519
TD	6,166,425	\$532,845,741
TRP	5,229,678	\$283,162,806
ABX	4,986,427	\$127,688,619
MFC	4,141,509	\$102,103,254
ATH	4,096,354	\$9,085,636
K	4,085,169	\$25,025,070
BNS	3,859,331	\$259,475,915
ENB	3,836,702	\$208,743,279
SHOP	3,783,011	\$185,642,714
CMMC	3,622,181	\$6,834,098
BTO	3,563,205	\$18,804,837
RY	3,559,425	\$463,644,583
CNQ	3,365,371	\$245,396,698
CM	3,330,633	\$188,116,314
DML	3,326,441	\$5,306,794
VET	3,135,213	\$64,135,939
CPG	3,126,866	\$28,209,902

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	6,166,425	\$532,845,741
SU	11,361,652	\$478,642,204
RY	3,559,425	\$463,644,583
TRP	5,229,678	\$283,162,806
BNS	3,859,331	\$259,475,915
CNQ	3,365,371	\$245,396,698
BMO	1,761,925	\$224,939,464
ENB	3,836,702	\$208,743,279
CM	3,330,633	\$188,116,314
SHOP	3,783,011	\$185,642,714
CNR	923,486	\$150,805,704
AEM	1,891,247	\$140,924,729
ABX	4,986,427	\$127,688,619
NTR	1,181,661	\$122,660,691
TOU	1,881,196	\$119,290,005
CP	1,095,415	\$113,098,188
FFH	134,489	\$108,920,767
MFC	4,141,509	\$102,103,254
POW	2,968,737	\$99,645,000
EMA	1,795,570	\$93,862,157

## ETF Trading

Daily Volume	36,970,538	Average Trade Value	\$10,684
Daily Value	\$598,125,556	Average Trade Size	660
# Trades	55,982	# of ETFs Traded	844

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	9,398,321	\$35,908,357
XIU	2,792,953	\$84,293,612
HQD	2,489,650	\$23,102,700
HSD	1,574,676	\$12,823,738
XEG	1,414,786	\$21,174,870
HQU	1,238,770	\$9,796,979
HND	810,549	\$30,775,909
HOU	809,026	\$10,764,165
HOD	706,380	\$8,403,378
HSU	643,774	\$8,228,742

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,792,953	\$84,293,612
HNU	9,398,321	\$35,908,357
HND	810,549	\$30,775,909
HQD	2,489,650	\$23,102,700
XEG	1,414,786	\$21,174,870
VFV	209,422	\$19,328,823
ZEB	517,182	\$17,764,353
XUS	246,729	\$15,901,756
ZSP	238,446	\$13,628,941
HSD	1,574,676	\$12,823,738

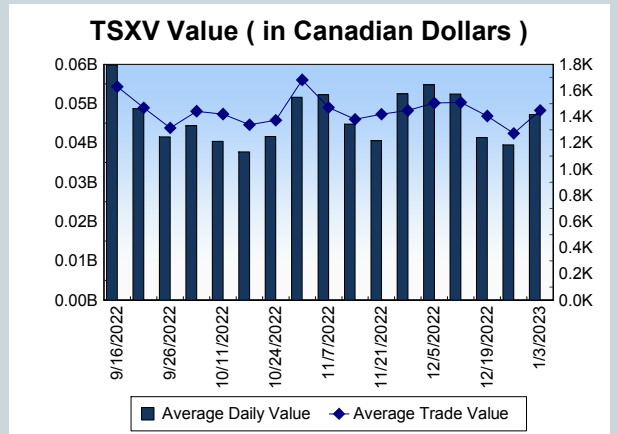
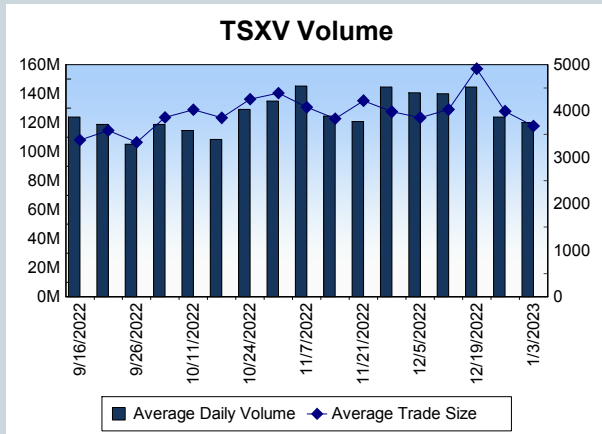
<b>Block Trades</b>	<b>Non Block Trades</b>
1,091	1,001,618

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	20,010,100
TD SECURITIES INC.	18,470,000
NATIONAL BANK FINANCIAL	11,631,500
BMO NESBITT BURNS INC.	10,163,600
RBC CAPITAL MARKETS	9,108,400

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
SU	6,665,400
TD	3,499,600
AQN	3,014,500
TRP	2,623,000
BNS	2,003,600

TSXV	
Daily Volume	131,542,826
Daily Value	\$50,349,862
Daily Trades	33,832
Daily Symbols Traded	1,189

TSXV ANONYMOUS TRADING	
Daily Volume	64,700,720
Daily Value	\$25,135,663
Average Trade Size	4,097
% TSXV Volume	49.19%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
XTT	7,360,066	\$666,838
MCF	3,461,415	\$1,426,238
BLUE	2,546,500	\$25,465
NILI	1,650,952	\$488,249
QUIS	1,557,165	\$1,166,568
OM	1,531,051	\$286,361
CBR	1,421,674	\$216,127
SOP.H	1,405,000	\$71,925
NICU	1,391,323	\$1,489,055
PTU	1,346,796	\$83,367
BARU	1,343,069	\$26,861
RYE	1,279,800	\$248,246
KLM	1,158,000	\$11,580
FUU	1,113,930	\$424,880
DM	1,109,866	\$77,996
PDM	1,098,884	\$112,127
BTU	1,080,501	\$21,708
PEI	1,070,300	\$99,264
LBC	1,055,515	\$126,852
LI	1,016,406	\$3,312,682

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
LI	1,016,406	\$3,312,682
FOM	737,407	\$2,185,760
TOI	23,870	\$1,673,408
NICU	1,391,323	\$1,489,055
MCF	3,461,415	\$1,426,238
QUIS	1,557,165	\$1,166,568
PMET	162,737	\$1,042,194
QIPT	129,280	\$984,022
SALT	450,209	\$945,597
NFG	165,652	\$908,985
AFM	959,034	\$906,623
CRE	336,235	\$703,857
XTT	7,360,066	\$666,838
EU	205,367	\$656,201
ATX	714,167	\$651,859
SGML	16,884	\$614,363
SOIL	264,312	\$604,649
CNC	304,594	\$530,971
NILI	1,650,952	\$488,249
PNRL	271,383	\$470,546

Dark TSX/TSXV Trading			
Volume	21,727,920	Daily Trades	102,044
Value	710,305,244	Daily Symbols Traded	1,246