

# DAILY REPORT



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May 18, 2023

Indices	May 18 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,297.09	20,296.43		0.00 %
S&P/TSX 60 Index	1,222.93	1,223.29		-0.03 %
S&P/TSX Venture Composite	609.03	611.75		-0.44 %
S&P/TSX Completion Index	1,196.03	1,194.36		0.14 %
S&P/TSX Smallcap Index	692.44	693.55		-0.16 %

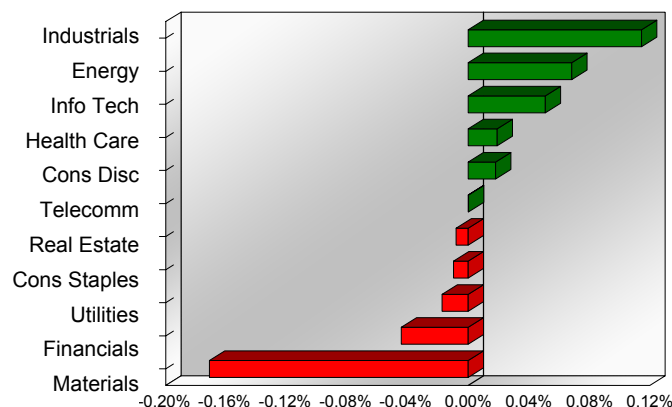
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
108	118	6

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CP	5.47	ABX	-9.13
RBA	4.67	RY	-6.89
CSU	4.17	AEM	-5.25
TOU	4.11	WPM	-4.93
SHOP	4.01	FM	-4.14
TRI	3.93	BMO	-2.89
CVE	3.81	BN	-2.37
BHC	3.38	TRP	-2.25
CNR	3.18	TECK.B	-2.22
NTR	2.85	FTS	-2.11

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
BHC	14.63%	LSPD	-12.50%
ATS	6.13%	GOOS	-10.22%
RBA	5.06%	EQX	-4.68%
BIR	4.33%	OGC	-4.38%
BBD.B	3.71%	OSK	-3.61%
TOU	3.13%	FM	-3.36%
MFI	2.87%	OR	-3.36%
AAV	2.77%	DPM	-3.23%
DOO	2.70%	ELD	-3.21%
CCL.B	2.64%	FVI	-3.16%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Industrials	27	14.03 %	\$409.80	23.24
Energy	40	16.54 %	\$483.11	13.88
Information Technology	12	7.54 %	\$220.20	10.32
Health Care	6	0.38 %	\$10.97	3.89
Consumer Discretionary	15	3.68 %	\$107.45	3.67
Communication Services	5	4.32 %	\$126.09	0.02
Real Estate	21	2.38 %	\$69.40	-1.63
Consumer Staples	11	4.24 %	\$124.00	-1.97
Utilities	16	4.57 %	\$133.50	-3.52
Financials	29	30.07 %	\$878.43	-9.00
Materials	50	12.26 %	\$358.21	-34.73
<b>S&amp;P/TSX Composite Index</b>	<b>232</b>	<b>100.00 %</b>	<b>\$2,921.16</b>	<b>4.18</b>

S&P/TSX Composite Index - Sectors Returns



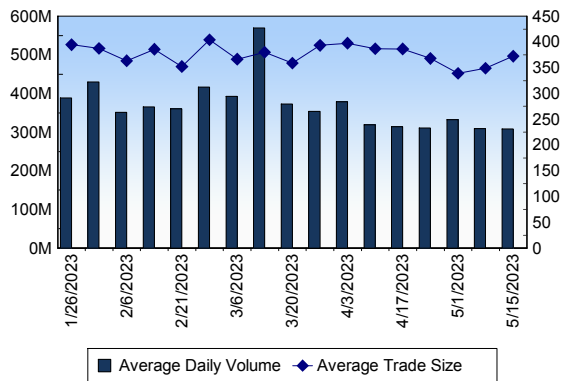
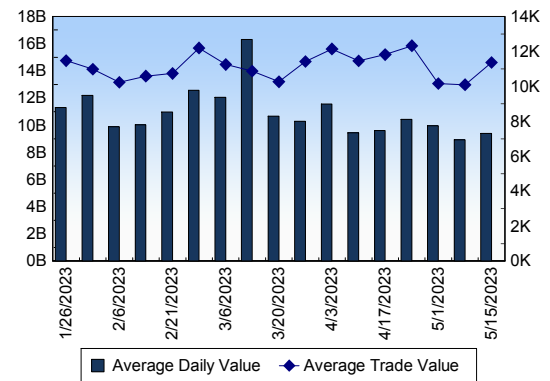
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**TSX**

Daily Volume	298,892,111
Daily Value	\$8,889,620,297
Daily Trades	821,052
Daily Symbols Traded	1,986

**TSX ANONYMOUS TRADING**

Daily Volume	143,616,017
Daily Value	\$4,491,806,872
Average Trade Size	358
% TSX Volume	48.05 %

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

Symbol	TSX Volume	TSX Value
SU	20,569,903	\$790,264,349
MFC	10,651,452	\$277,018,575
ENB	9,033,706	\$451,068,690
GWO	5,367,981	\$208,980,429
RY	4,477,693	\$572,460,676
AC	4,340,216	\$96,327,506
FTS	4,230,440	\$245,336,464
CVE	4,187,831	\$91,923,581
SHOP	4,078,334	\$335,665,673
LSPD	3,922,523	\$68,802,721
CIX	3,796,515	\$47,188,953
ABX	3,681,458	\$88,098,707
TD	3,623,236	\$297,470,779
K	3,586,624	\$24,762,615
TOU	3,334,615	\$197,078,465
AR	3,142,437	\$2,059,897
CPG	3,136,447	\$28,185,252
MEG	3,070,726	\$62,858,658
CNQ	3,056,983	\$230,567,668
HNU	3,048,941	\$51,555,429

**Top 20 TSX Symbols by Value**

Symbol	TSX Volume	TSX Value
SU	20,569,903	\$790,264,349
RY	4,477,693	\$572,460,676
ENB	9,033,706	\$451,068,690
SHOP	4,078,334	\$335,665,673
TD	3,623,236	\$297,470,779
MFC	10,651,452	\$277,018,575
FTS	4,230,440	\$245,336,464
CNQ	3,056,983	\$230,567,668
BMO	1,797,451	\$213,673,019
GWO	5,367,981	\$208,980,429
TOU	3,334,615	\$197,078,465
CNR	860,504	\$137,887,276
BNS	1,638,014	\$109,573,333
SLF	1,623,689	\$108,511,268
AC	4,340,216	\$96,327,506
CVE	4,187,831	\$91,923,581
NTR	1,083,853	\$89,267,902
XIU	2,868,482	\$88,822,590
ABX	3,681,458	\$88,098,707
EMA	1,473,055	\$83,590,945

**ETF Trading**

Daily Volume	28,398,368	Average Trade Value	\$13,918
Daily Value	\$690,693,326	Average Trade Size	572
# Trades	49,626	# of ETFs Traded	811

**Top 10 ETFs by TSX Volume**

Symbol	Market Volume	Market Value
HNU	3,048,941	\$51,555,429
XIU	2,868,482	\$88,822,590
XEG	1,773,615	\$25,415,838
HOU	1,091,523	\$12,688,734
HND	903,223	\$53,376,743
ZPR	860,980	\$7,508,183
ZSP	831,416	\$51,443,168
ZEB	796,216	\$27,034,844
HOD	699,113	\$8,042,033
DLR	622,921	\$8,602,173

**Top 10 ETFs by TSX Value**

Symbol	Market Volume	Market Value
XIU	2,868,482	\$88,822,590
HND	903,223	\$53,376,743
HNU	3,048,941	\$51,555,429
ZSP	831,416	\$51,443,168
ZEB	796,216	\$27,034,844
XEG	1,773,615	\$25,415,838
XSP	383,301	\$16,999,874
HSD	573,088	\$16,169,005
VFV	155,287	\$15,536,932
HQD	601,738	\$14,041,789

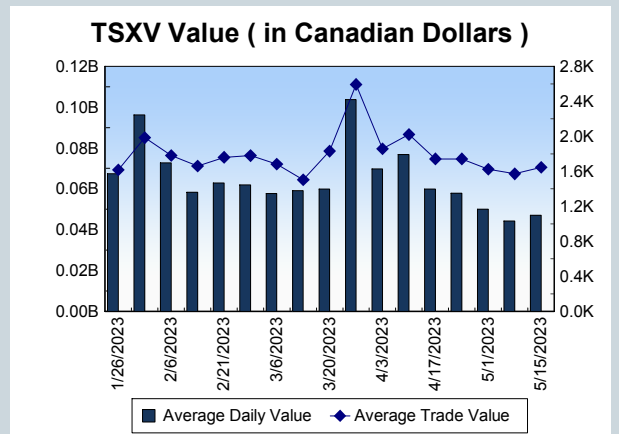
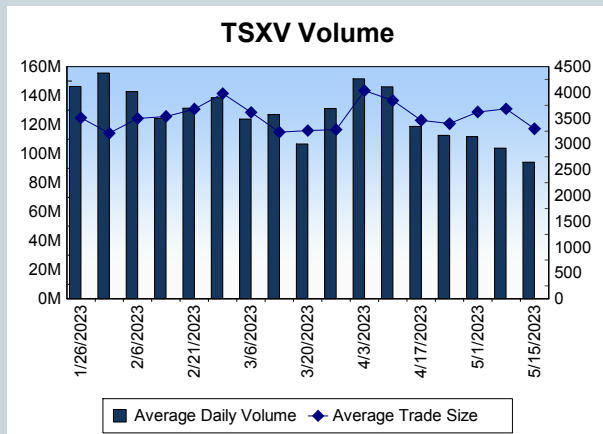
<b>Block Trades</b>	<b>Non Block Trades</b>
946	820,106

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
NATIONAL BANK FINANCIAL	25,642,100
GOLDMAN SACHS CANADA I	23,131,600
MERRILL LYNCH CANADA LT	18,894,500
RBC CAPITAL MARKETS	16,308,600
BMO NESBITT BURNS INC.	13,378,500

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
SU	15,836,400
MFC	8,298,200
ENB	5,537,800
GWO	4,866,100
CIX	2,972,500

TSXV	
Daily Volume	91,926,646
Daily Value	\$48,631,985
Daily Trades	29,206
Daily Symbols Traded	1,056

TSXV ANONYMOUS TRADING	
Daily Volume	46,202,690
Daily Value	\$23,147,370
Average Trade Size	3,145
% TSXV Volume	50.26%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
VRR	2,209,935	\$545,317
NILI	1,950,179	\$754,008
IFOS	1,531,770	\$2,603,871
ENRG	1,432,303	\$190,202
CRE	1,362,083	\$2,626,407
CCCM	1,325,508	\$63,030
ERA	1,320,550	\$91,504
FOM	1,266,004	\$3,902,339
GXU	1,175,749	\$166,213
REX	1,113,047	\$27,826
SAY	972,036	\$26,856
RML	941,384	\$126,953
CMC	913,324	\$44,505
LIO	898,573	\$626,060
AFM	847,644	\$683,103
MAI	815,422	\$278,319
ABRA	762,692	\$235,408
RG	684,000	\$17,100
SNM	682,000	\$41,033
EDDY	677,000	\$36,295

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
FOM	1,266,004	\$3,902,339
CRE	1,362,083	\$2,626,407
IFOS	1,531,770	\$2,603,871
PMET	133,161	\$2,104,631
WED	569,126	\$1,751,761
TOI	15,082	\$1,471,989
LMN	62,408	\$1,191,166
PRYM	543,869	\$1,158,837
ARTG	241,508	\$1,073,321
NGEX	164,861	\$1,063,073
SLI	201,165	\$1,036,332
HIVE	245,138	\$1,029,676
SGML	16,499	\$909,669
NFG	140,392	\$802,527
NILI	1,950,179	\$754,008
FL	379,427	\$722,610
AFM	847,644	\$683,103
LTH	229,310	\$658,751
LIO	898,573	\$626,060
CNL	104,809	\$584,931

Dark TSX/TSXV Trading			
Volume	18,279,050	Daily Trades	83,233
Value	562,328,361	Daily Symbols Traded	1,151