

# DAILY REPORT



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December 21, 2022

Indices	December 21 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,571.10	19,306.89		1.37 %
S&P/TSX 60 Index	1,181.47	1,167.08		1.23 %
S&P/TSX Venture Composite	570.76	562.45		1.48 %
S&P/TSX Completion Index	1,144.33	1,122.73		1.92 %
S&P/TSX Smallcap Index	685.57	670.78		2.20 %

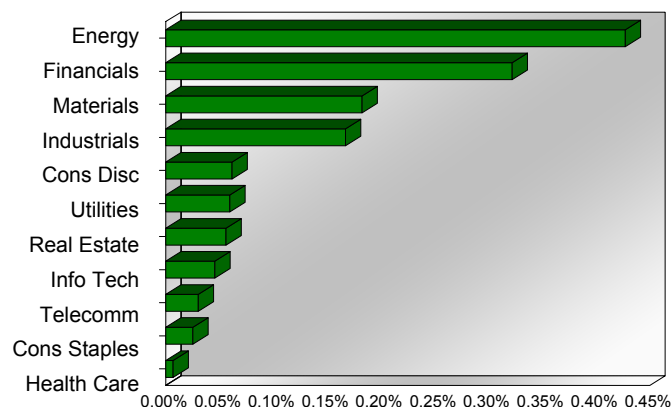
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
217	17	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
ENB	14.35	BAM	-3.65
CNQ	11.94	BB	-1.70
RY	11.21	SAP	-0.44
SU	9.80	NVEI	-0.16
CNR	9.37	BBU.UN	-0.14
CVE	9.19	ERO	-0.13
CP	8.48	IFP	-0.11
BN	7.33	BYD	-0.10
FM	6.79	SJR.B	-0.09
TD	6.72	TCL.A	-0.08

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
IVN	11.53%	BB	-9.41%
TOY	7.48%	BAM	-3.88%
DML	7.24%	BBU.UN	-1.86%
ATZ	6.66%	IFP	-1.55%
POU	6.49%	ERO	-1.33%
AAV	6.48%	TCL.A	-1.06%
FM	6.43%	NVEI	-1.06%
ATH	6.19%	SAP	-0.80%
PD	5.64%	ELD	-0.53%
ASTL	5.35%	BYD	-0.32%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	39	17.92 %	\$507.68	82.46
Financials	29	30.68 %	\$868.98	62.17
Materials	50	12.10 %	\$342.85	35.21
Industrials	26	13.36 %	\$378.39	32.24
Consumer Discretionary	15	3.68 %	\$104.16	11.90
Utilities	16	4.46 %	\$126.22	11.51
Real Estate	23	2.58 %	\$72.95	10.83
Information Technology	14	5.75 %	\$162.85	8.80
Communication Services	6	4.81 %	\$136.33	5.83
Consumer Staples	11	4.29 %	\$121.59	4.85
Health Care	7	0.38 %	\$10.81	1.28
<b>S&amp;P/TSX Composite Index</b>	<b>236</b>	<b>100.00 %</b>	<b>\$2,832.81</b>	<b>267.09</b>

S&P/TSX Composite Index - Sectors Returns



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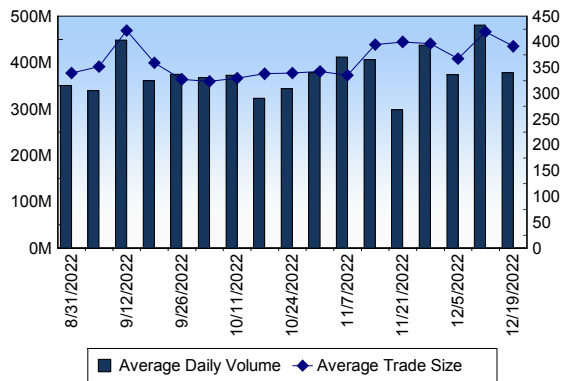
## TSX

Daily Volume	330,415,324
Daily Value	\$8,975,439,830
Daily Trades	917,259
Daily Symbols Traded	2,029

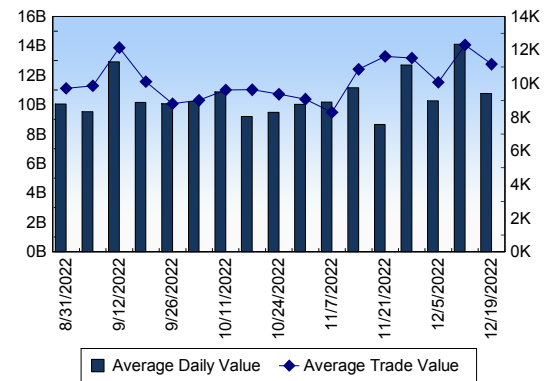
## TSX ANONYMOUS TRADING

Daily Volume	143,237,795
Daily Value	\$4,062,109,125
Average Trade Size	328
% TSX Volume	43.35 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
SU	9,756,160	\$411,984,999
ABX	6,527,468	\$155,540,979
TRP	6,283,242	\$344,992,985
MFC	5,941,433	\$145,056,268
SHOP	5,571,625	\$275,146,947
ENB	5,549,716	\$295,942,004
NA	5,391,339	\$501,717,336
BB	5,374,964	\$27,656,264
CM	5,232,561	\$292,232,033
CNQ	4,863,909	\$363,209,678
AR	4,796,884	\$2,330,649
HNU	4,557,782	\$36,659,195
CVE	4,038,296	\$103,695,577
AQN	3,976,653	\$36,218,704
ATH	3,750,069	\$8,169,047
K	3,564,588	\$20,537,308
CPG	3,343,638	\$31,307,538
TD	3,299,063	\$290,667,978
BTE	2,946,687	\$17,173,794
LUN	2,941,777	\$25,456,940

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
NA	5,391,339	\$501,717,336
SU	9,756,160	\$411,984,999
CNQ	4,863,909	\$363,209,678
TRP	6,283,242	\$344,992,985
ENB	5,549,716	\$295,942,004
CM	5,232,561	\$292,232,033
TD	3,299,063	\$290,667,978
RY	2,183,825	\$281,219,601
SHOP	5,571,625	\$275,146,947
NTR	2,395,755	\$242,075,092
BMO	1,803,585	\$222,369,992
QSR	2,190,543	\$195,608,642
ABX	6,527,468	\$155,540,979
MFC	5,941,433	\$145,056,268
AEM	1,907,265	\$135,881,666
BCE	2,240,059	\$134,206,715
TOU	1,602,223	\$114,678,666
BNS	1,713,163	\$113,005,250
CNR	670,266	\$110,428,003
CVE	4,038,296	\$103,695,577

## ETF Trading

Daily Volume	31,159,509	Average Trade Value	\$13,470
Daily Value	\$582,341,557	Average Trade Size	721
# Trades	43,233	# of ETFs Traded	800

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	4,557,782	\$36,659,195
XIU	2,770,504	\$82,716,826
HQU	1,803,245	\$15,161,306
HOD	1,451,587	\$16,109,406
XEG	1,384,611	\$21,511,723
HQD	935,137	\$8,279,183
HND	909,400	\$18,807,372
ZEB	815,204	\$27,631,892
HSD	720,851	\$5,855,255
HOU	566,978	\$8,330,031

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,770,504	\$82,716,826
HNU	4,557,782	\$36,659,195
ZEB	815,204	\$27,631,892
XEG	1,384,611	\$21,511,723
HND	909,400	\$18,807,372
HOD	1,451,587	\$16,109,406
HQU	1,803,245	\$15,161,306
HXT	296,589	\$14,271,579
XFN	319,801	\$14,242,066
XIC	395,452	\$12,356,662

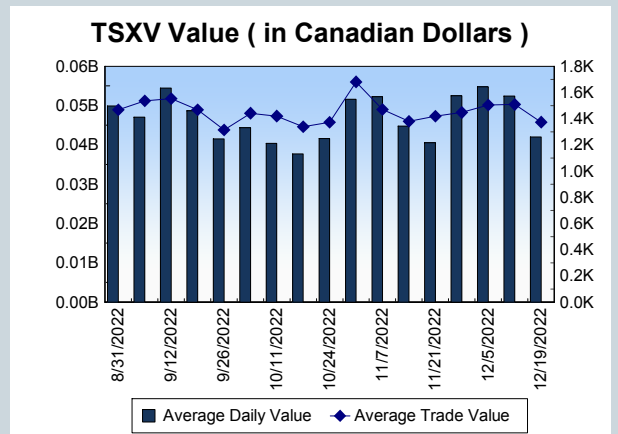
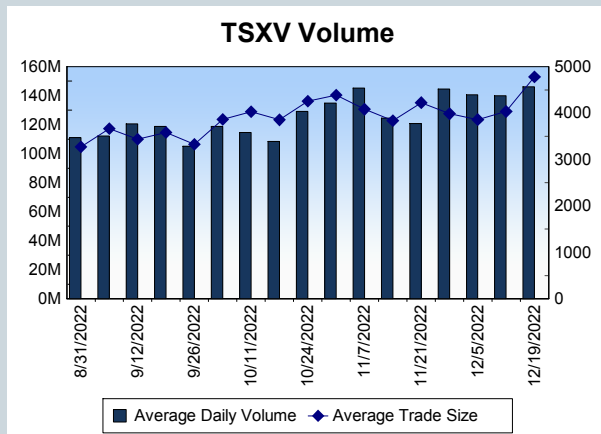
<b>Block Trades</b>	<b>Non Block Trades</b>
1,018	916,241

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	17,459,700
SOCIETE GENERALE CAPITA	16,794,600
GOLDMAN SACHS CANADA I	16,318,300
SCOTIA CAPITAL INC.	8,687,800
CIBC WORLD MARKETS INC.	6,644,500

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
SU	6,902,900
NA	4,412,100
ABX	3,697,100
TRP	3,499,400
CM	3,080,200

TSXV	
Daily Volume	132,945,722
Daily Value	\$38,808,155
Daily Trades	28,506
Daily Symbols Traded	1,208

TSXV ANONYMOUS TRADING	
Daily Volume	56,952,039
Daily Value	\$19,276,165
Average Trade Size	4,454
% TSXV Volume	42.84%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
CMC	9,018,911	\$597,808
AN	4,345,423	\$2,640,588
JTR	2,915,000	\$14,575
CMC.WT	2,659,000	\$81,400
C	2,643,664	\$52,873
PGM.H	2,275,814	\$29,923
MKT	1,979,778	\$78,332
FUU	1,780,502	\$488,090
NILI	1,359,324	\$357,718
AUC	1,356,000	\$54,585
EDDY	1,084,370	\$43,375
KUB.H	1,044,203	\$31,326
AIR	1,042,090	\$124,032
VLI	1,002,047	\$110,159
CCD	999,001	\$15,140
THRM	960,051	\$58,008
AQS	945,585	\$29,769
TKU	942,311	\$52,879
ILI	896,000	\$71,680
CAND	850,000	\$62,560

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
AN	4,345,423	\$2,640,588
TOI	27,941	\$1,953,871
FOM	496,041	\$1,480,653
PMET	219,519	\$1,403,552
PRYM	515,635	\$952,195
CRE	395,079	\$808,235
SALT	345,930	\$676,414
CMC	9,018,911	\$597,808
LI	205,424	\$569,008
HIVE	227,246	\$541,211
ATX	635,560	\$521,090
FUU	1,780,502	\$488,090
FL	218,604	\$442,834
NFG	83,879	\$438,540
SGML	10,176	\$426,052
EMO	651,886	\$403,660
SOIL	159,725	\$386,451
NILI	1,359,324	\$357,718
PNRL	240,056	\$331,764
ODV	53,384	\$306,571

Dark TSX/TSXV Trading			
Volume	20,574,690	Daily Trades	97,228
Value	616,018,057	Daily Symbols Traded	1,306