

# DAILY REPORT



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March 1, 2023

Indices	March 1 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,259.78	20,221.19		0.19 %
S&P/TSX 60 Index	1,217.91	1,216.73		0.10 %
S&P/TSX Venture Composite	634.69	630.46		0.67 %
S&P/TSX Completion Index	1,204.88	1,198.09		0.57 %
S&P/TSX Smallcap Index	726.36	719.72		0.92 %

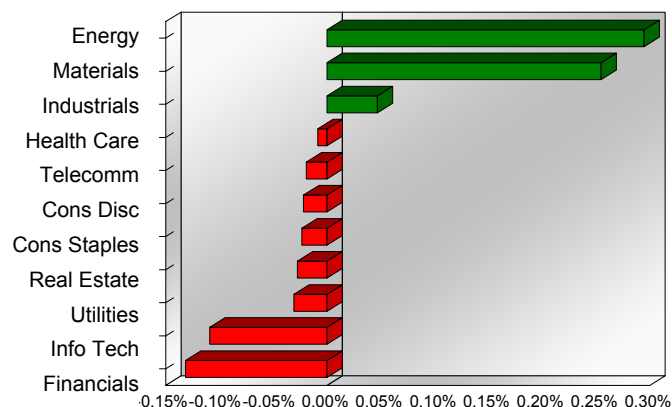
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
141	92	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CNQ	12.80	RY	-45.59
FNV	10.73	SHOP	-13.07
SU	8.35	CSU	-8.04
BNS	8.34	ATD	-4.46
TECK.B	7.73	BN	-3.62
CNR	7.64	QSR	-2.50
ENB	7.20	TD	-2.37
CP	6.81	WCN	-2.12
TOU	5.78	FTS	-1.70
BMO	5.63	DOL	-1.67

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
CS	7.08%	ZZZ	-7.69%
TSU	7.07%	CSH.UN	-3.80%
PXT	6.56%	AX.UN	-3.74%
TXG	6.55%	RY	-3.55%
LUN	5.89%	TLRY	-3.38%
HBM	5.76%	JWEL	-3.26%
ERO	5.51%	WEED	-3.15%
EQX	5.25%	WTE	-3.03%
WPK	5.20%	CTS	-3.00%
IVN	5.18%	SIA	-2.92%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	39	17.48 %	\$512.27	59.57
Materials	50	11.87 %	\$347.85	51.48
Industrials	26	13.32 %	\$390.34	9.46
Health Care	7	0.39 %	\$11.43	-1.75
Communication Services	6	4.78 %	\$140.11	-3.91
Consumer Discretionary	15	3.62 %	\$106.16	-4.43
Consumer Staples	11	4.16 %	\$121.95	-4.76
Real Estate	22	2.58 %	\$75.48	-5.58
Utilities	16	4.22 %	\$123.64	-6.24
Information Technology	15	6.07 %	\$177.91	-22.09
Financials	29	31.51 %	\$923.48	-26.63
<b>S&amp;P/TSX Composite Index</b>	<b>236</b>	<b>100.00 %</b>	<b>\$2,930.62</b>	<b>45.11</b>

S&P/TSX Composite Index - Sectors Returns



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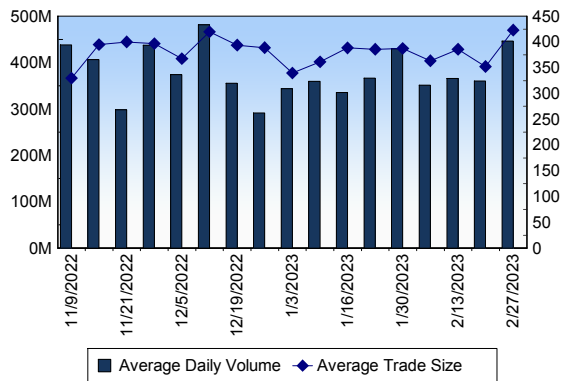
## TSX

Daily Volume	436,653,211
Daily Value	\$13,468,763,973
Daily Trades	1,136,357
Daily Symbols Traded	2,039

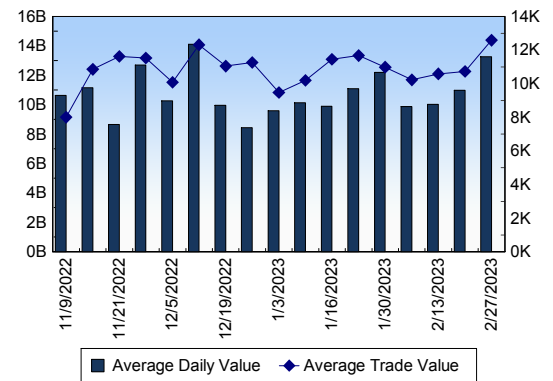
## TSX ANONYMOUS TRADING

Daily Volume	206,530,367
Daily Value	\$6,864,075,708
Average Trade Size	355
% TSX Volume	47.30 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
MFC	23,632,726	\$642,992,703
GWO	13,421,935	\$499,310,019
SU	12,685,961	\$591,378,214
ENB	10,996,701	\$568,383,799
ABX	10,970,169	\$243,887,078
BTE	10,702,843	\$58,350,353
SLF	8,312,945	\$549,066,981
TD	6,975,290	\$630,547,512
CPG	6,641,299	\$63,635,152
ATH	6,440,205	\$19,253,492
CNQ	6,359,787	\$499,971,399
CVE	6,177,751	\$155,373,988
RY	5,951,361	\$795,140,588
BNS	5,708,697	\$387,748,212
BTO	5,435,253	\$26,412,406
TRP	5,331,650	\$292,702,899
LUN	5,065,658	\$45,515,517
CM	4,876,906	\$304,100,103
TVE	4,385,625	\$19,500,282
AR	4,375,644	\$2,071,646

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	5,951,361	\$795,140,588
MFC	23,632,726	\$642,992,703
TD	6,975,290	\$630,547,512
SU	12,685,961	\$591,378,214
ENB	10,996,701	\$568,383,799
SLF	8,312,945	\$549,066,981
CNQ	6,359,787	\$499,971,399
GWO	13,421,935	\$499,310,019
BNS	5,708,697	\$387,748,212
CM	4,876,906	\$304,100,103
BMO	2,268,071	\$295,056,422
TRP	5,331,650	\$292,702,899
NA	2,800,840	\$286,351,813
ABX	10,970,169	\$243,887,078
CNR	1,527,453	\$240,097,114
TECK.B	3,768,079	\$214,019,122
AEM	3,201,516	\$204,439,548
SHOP	3,255,846	\$178,900,517
CVE	6,177,751	\$155,373,988
FTS	2,630,929	\$140,719,462

## ETF Trading

Daily Volume	25,710,059	Average Trade Value	\$11,796
Daily Value	\$625,221,658	Average Trade Size	485
# Trades	53,003	# of ETFs Traded	868

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	1,709,818	\$52,505,577
HOU	1,329,182	\$18,513,887
HNU	1,311,228	\$42,311,327
FDY	1,296,236	\$1,204,006
XEG	1,273,568	\$19,993,230
HQU	1,025,495	\$9,558,718
ZEB	1,003,867	\$35,971,471
HOD	968,699	\$10,543,786
HQD	577,339	\$17,686,418
HND	565,346	\$28,707,910

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,709,818	\$52,505,577
HNU	1,311,228	\$42,311,327
ZEB	1,003,867	\$35,971,471
HND	565,346	\$28,707,910
ZSP	411,995	\$24,347,208
XEG	1,273,568	\$19,993,230
HOU	1,329,182	\$18,513,887
HQD	577,339	\$17,686,418
VFV	174,264	\$16,676,230
HXT	325,686	\$16,258,471

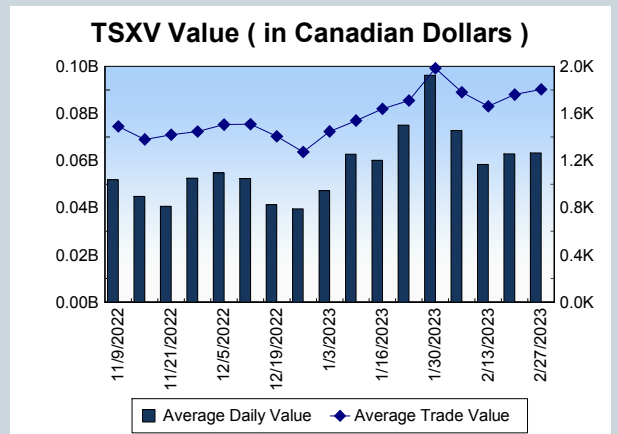
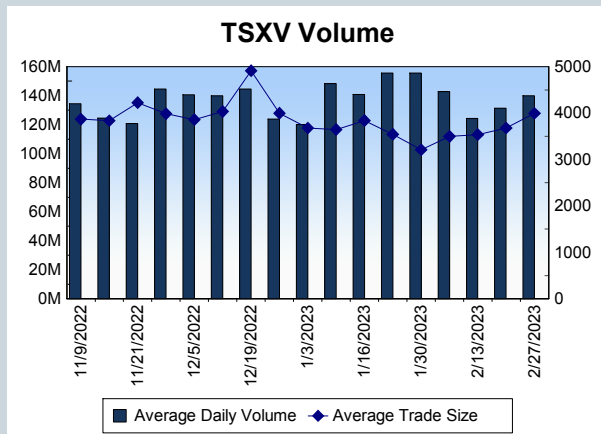
<b>Block Trades</b>	<b>Non Block Trades</b>
1,390	1,134,967

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	57,207,600
BMO NESBITT BURNS INC.	52,782,200
RBC CAPITAL MARKETS	29,295,000
TD SECURITIES INC.	16,796,600
NATIONAL BANK FINANCIAL	12,002,650

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
MFC	19,253,300
GWO	12,033,500
ENB	8,505,200
ABX	8,503,400
SU	8,003,700

TSXV	
Daily Volume	129,401,912
Daily Value	\$61,345,797
Daily Trades	35,343
Daily Symbols Traded	1,176

TSXV ANONYMOUS TRADING	
Daily Volume	62,927,175
Daily Value	\$35,085,553
Average Trade Size	3,432
% TSXV Volume	48.63%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
AALI	7,427,619	\$332,378
AMI	2,425,623	\$294,594
MTU	2,331,052	\$104,913
AUU	2,190,633	\$96,676
TWR	2,005,348	\$660,154
TKU	1,916,411	\$173,918
VTT	1,886,500	\$122,623
EOG	1,763,050	\$611,350
PEI	1,687,999	\$229,363
MOON	1,672,667	\$16,727
THRM	1,651,487	\$166,721
DTG	1,564,036	\$57,449
ATX	1,457,130	\$1,725,922
MTX	1,305,700	\$71,145
JAX	1,159,000	\$40,565
AEC	1,040,811	\$83,203
BRW	925,080	\$1,002,356
LCX	896,328	\$465,842
AAZ	883,037	\$48,667
CRE	846,576	\$2,480,890

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
PMET	471,931	\$7,460,619
CNL	709,605	\$3,043,016
CRE	846,576	\$2,480,890
NFG	449,488	\$2,251,228
TOI	20,383	\$1,810,593
ATX	1,457,130	\$1,725,922
FOM	452,597	\$1,678,507
LI	376,435	\$1,454,857
FL	425,503	\$1,164,164
SGML	22,431	\$1,090,150
BRW	925,080	\$1,002,356
NGEX	280,405	\$953,173
ARTG	201,316	\$916,057
LTH	322,282	\$889,301
WED	236,439	\$688,890
TWR	2,005,348	\$660,154
EOG	1,763,050	\$611,350
CORE	267,810	\$562,754
HIVE	139,239	\$538,070
EU	161,958	\$513,118

Dark TSX/TSXV Trading			
Volume	24,593,070	Daily Trades	114,969
Value	751,334,232	Daily Symbols Traded	1,161