

# DAILY REPORT



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October 14, 2022

Indices	October 14 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	18,326.35	18,613.63		-1.54 %
S&P/TSX 60 Index	1,108.74	1,125.31		-1.47 %
S&P/TSX Venture Composite	581.09	586.39		-0.91 %
S&P/TSX Completion Index	1,062.01	1,081.91		-1.84 %
S&P/TSX Smallcap Index	637.59	652.74		-2.32 %

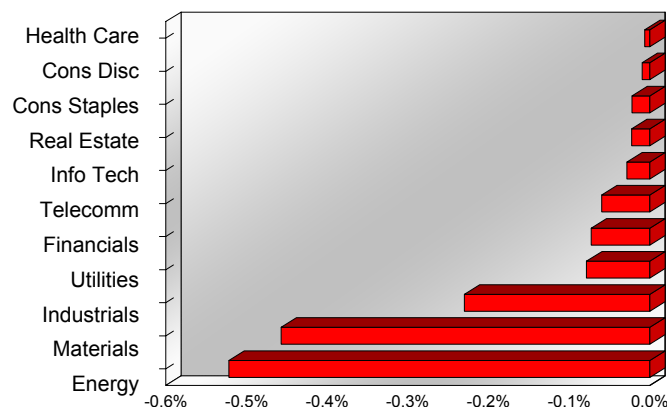
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
33	200	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
TD	7.64	NTR	-37.02
IFC	1.72	ENB	-16.06
MG	1.16	CVE	-13.01
POW	1.04	CP	-12.92
SHOP	0.92	SU	-12.64
RBA	0.90	CNQ	-12.23
QSR	0.60	BAM.A	-11.34
WFG	0.50	CNR	-10.43
IAG	0.49	WCN	-7.34
KXS	0.41	ABX	-6.39

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
WPK	2.17%	NTR	-9.08%
CF	1.96%	WDO	-8.85%
TOY	1.69%	BIR	-7.89%
KXS	1.54%	PXT	-6.96%
MTY	1.41%	OGC	-6.76%
RBA	1.37%	ELD	-6.67%
SES	1.24%	FR	-6.21%
WFG	1.14%	OSK	-6.21%
NWC	1.03%	SIL	-6.14%
ONEX	1.02%	FVI	-6.02%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Health Care	7	0.42 %	\$11.16	-1.14
Consumer Discretionary	14	3.62 %	\$96.35	-1.76
Consumer Staples	11	4.23 %	\$112.51	-4.12
Real Estate	22	2.52 %	\$67.01	-4.19
Information Technology	14	5.17 %	\$137.65	-5.26
Communication Services	7	4.88 %	\$129.96	-11.06
Financials	29	31.23 %	\$831.08	-13.53
Utilities	16	4.70 %	\$125.12	-14.59
Industrials	27	13.05 %	\$347.23	-42.76
Materials	51	11.58 %	\$308.28	-85.08
Energy	38	18.60 %	\$494.87	-97.15
<b>S&amp;P/TSX Composite Index</b>	<b>236</b>	<b>100.00 %</b>	<b>\$2,661.22</b>	<b>-280.64</b>

S&P/TSX Composite Index - Sectors Returns



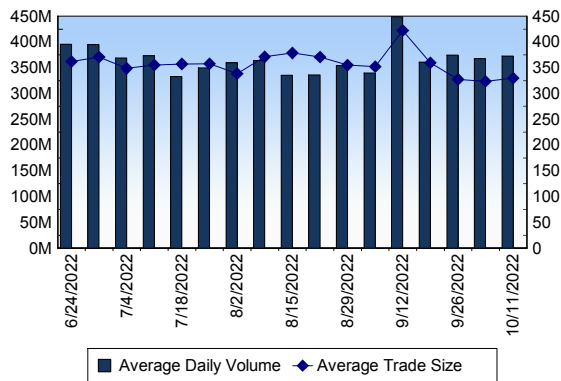
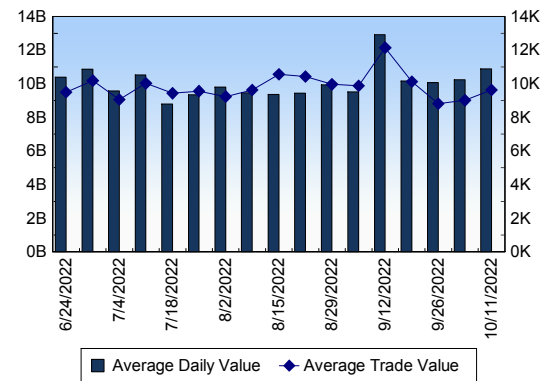
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**TSX**

Daily Volume	333,617,995
Daily Value	\$9,714,097,257
Daily Trades	1,002,927
Daily Symbols Traded	2,009

**TSX ANONYMOUS TRADING**

Daily Volume	126,658,980
Daily Value	\$3,504,959,755
Average Trade Size	253
% TSX Volume	37.97 %

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

Symbol	TSX Volume	TSX Value
ENB	8,042,444	\$402,766,601
XIU	6,600,304	\$187,167,162
TD	6,373,068	\$543,120,453
BCE	6,307,438	\$366,968,363
TRP	6,287,647	\$353,995,080
CNQ	6,052,566	\$447,862,725
BNS	6,045,369	\$396,560,622
CVE	5,865,846	\$137,917,203
RY	5,804,714	\$709,809,003
BIR	4,802,372	\$52,851,137
SU	4,430,000	\$192,263,928
ABX	4,259,133	\$84,106,383
CCO	4,036,815	\$119,579,011
CPG	3,958,065	\$37,724,619
MFC	3,925,673	\$85,649,802
POW	3,816,787	\$119,120,434
CM	3,789,876	\$219,709,130
SHOP	3,223,762	\$118,448,744
ATH	3,218,560	\$7,473,248
FM	3,193,449	\$77,754,156

**Top 20 TSX Symbols by Value**

Symbol	TSX Volume	TSX Value
RY	5,804,714	\$709,809,003
TD	6,373,068	\$543,120,453
CNQ	6,052,566	\$447,862,725
ENB	8,042,444	\$402,766,601
BNS	6,045,369	\$396,560,622
BCE	6,307,438	\$366,968,363
TRP	6,287,647	\$353,995,080
BMO	1,871,104	\$224,138,205
CM	3,789,876	\$219,709,130
NTR	1,960,946	\$217,516,806
SU	4,430,000	\$192,263,928
XIU	6,600,304	\$187,167,162
NA	1,857,046	\$160,183,661
EMA	3,005,366	\$157,561,756
CNR	944,727	\$141,513,590
CVE	5,865,846	\$137,917,203
TOU	1,632,804	\$125,961,455
CCO	4,036,815	\$119,579,011
POW	3,816,787	\$119,120,434
SHOP	3,223,762	\$118,448,744

**ETF Trading**

Daily Volume	41,411,084	Average Trade Value	\$13,796
Daily Value	\$851,336,711	Average Trade Size	671
# Trades	61,707	# of ETFs Traded	812

**Top 10 ETFs by TSX Volume**

Symbol	Market Volume	Market Value
XIU	6,600,304	\$187,167,162
HQD	2,892,941	\$28,445,185
HQU	2,292,390	\$18,646,150
HSD	1,800,141	\$17,018,762
XEG	1,782,667	\$27,698,315
ZEB	1,721,130	\$57,173,965
HSU	1,339,479	\$15,537,650
HOD	1,058,644	\$10,835,827
HNU	954,325	\$16,234,605
HXT	799,111	\$36,228,007

**Top 10 ETFs by TSX Value**

Symbol	Market Volume	Market Value
XIU	6,600,304	\$187,167,162
ZEB	1,721,130	\$57,173,965
HXT	799,111	\$36,228,007
XSP	756,243	\$29,223,132
HQD	2,892,941	\$28,445,185
XEG	1,782,667	\$27,698,315
XFN	629,705	\$27,015,727
HQU	2,292,390	\$18,646,150
VDY	461,788	\$18,588,086
XIC	579,193	\$17,043,942

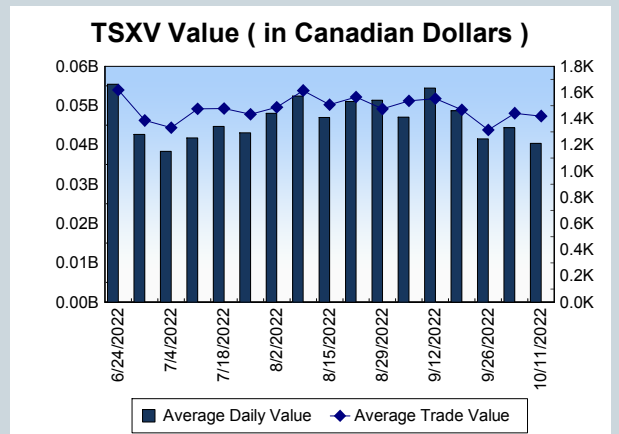
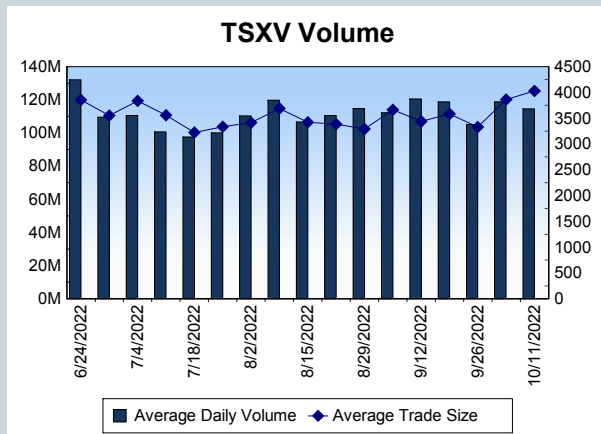
<b>Block Trades</b>	<b>Non Block Trades</b>
981	1,001,946

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	21,826,100
CIBC WORLD MARKETS INC.	20,261,200
TD SECURITIES INC.	19,162,900
BMO NESBITT BURNS INC.	16,010,700
INSTINET CANADA LTD.	9,377,700

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	5,081,700
BCE	4,714,400
TRP	4,392,300
RY	4,077,400
BNS	3,747,800

TSXV	
Daily Volume	99,173,774
Daily Value	\$31,770,298
Daily Trades	25,490
Daily Symbols Traded	1,159

TSXV ANONYMOUS TRADING	
Daily Volume	53,112,602
Daily Value	\$17,579,057
Average Trade Size	4,312
% TSXV Volume	53.56%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
BXR	4,164,966	\$62,474
KORE	3,754,172	\$93,854
EAC	3,504,967	\$103,379
BMK	3,021,566	\$30,216
DM	1,585,960	\$142,025
HAWK	1,560,001	\$15,600
ARJN	1,484,000	\$22,260
TECT	1,441,530	\$100,378
JTR	1,064,006	\$15,960
NUG	1,024,241	\$30,807
LTH	1,022,009	\$1,337,724
PEGA	893,464	\$31,492
ABRA	854,366	\$335,820
AEC	839,642	\$58,586
XND	761,061	\$26,637
CSTR	695,808	\$20,879
RKR	691,524	\$55,380
PQE	678,344	\$23,743
AL	669,800	\$30,971
TAL	634,494	\$393,752

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	51,036	\$3,593,460
LTH	1,022,009	\$1,337,724
SGML	32,042	\$1,316,867
SLI	216,977	\$1,098,846
RECO	266,993	\$1,090,503
EU	244,858	\$862,364
HIVE	162,983	\$756,045
SALT	333,312	\$574,075
PMET	86,883	\$532,746
LI	209,155	\$402,849
TAL	634,494	\$393,752
CRE	213,202	\$357,974
AFM	575,904	\$340,763
ABRA	854,366	\$335,820
NSE	346,900	\$305,156
DSV	278,372	\$296,704
ARTG	66,436	\$289,338
NFG	56,903	\$285,782
FHYD	70,757	\$280,957
SOU	296,087	\$249,076

Dark TSX/TSXV Trading			
Volume	17,346,110	Daily Trades	78,776
Value	614,419,635	Daily Symbols Traded	1,188