

DAILY REPORT



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May 16, 2023

Indices	May 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,242.07	20,539.97		-1.45 %
S&P/TSX 60 Index	1,221.36	1,240.66		-1.56 %
S&P/TSX Venture Composite	607.02	615.81		-1.43 %
S&P/TSX Completion Index	1,185.65	1,197.64		-1.00 %
S&P/TSX Smallcap Index	688.94	700.94		-1.71 %

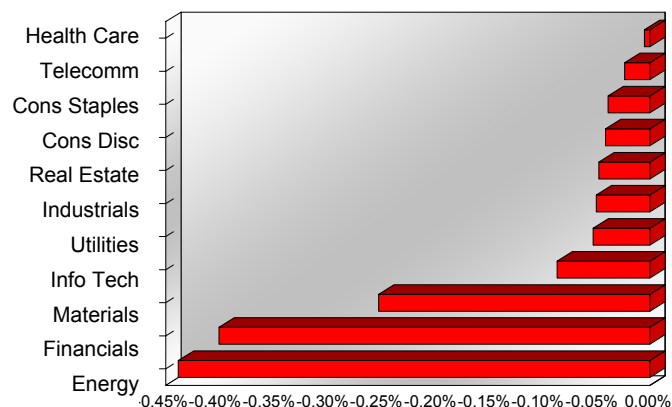
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
39	192	1

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
TRI	1.80	ENB	-27.19
GIB.A	1.23	RY	-25.08
AC	1.12	TD	-17.31
SNC	0.81	SHOP	-15.57
ATS	0.76	CNQ	-14.09
TIH	0.75	TRP	-12.10
BYD	0.56	SU	-11.07
LAC	0.56	ABX	-8.93
QSR	0.52	BMO	-8.48
QBR.B	0.47	BNS	-7.87

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
CTS	2.81 %	IMG	-8.78 %
INE	2.80 %	SEA	-7.61 %
FVI	2.77 %	SSL	-5.55 %
ATS	2.54 %	EQX	-5.23 %
LAC	2.32 %	OGC	-5.05 %
AC	2.18 %	AOI	-4.85 %
SNC	1.95 %	CAR.UN	-4.65 %
PXT	1.87 %	BLDP	-4.28 %
CG	1.77 %	PSI	-4.13 %
BYD	1.53 %	ENB	-3.80 %

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Health Care	6	0.34 %	\$9.87	-1.01
Communication Services	5	4.35 %	\$126.82	-4.78
Consumer Staples	11	4.26 %	\$124.18	-7.96
Consumer Discretionary	15	3.66 %	\$106.56	-8.44
Real Estate	21	2.37 %	\$69.14	-9.74
Industrials	27	14.01 %	\$408.19	-10.19
Utilities	16	4.63 %	\$134.89	-10.84
Information Technology	12	7.47 %	\$217.68	-17.68
Materials	50	12.57 %	\$366.29	-51.75
Financials	29	29.94 %	\$872.35	-82.29
Energy	40	16.38 %	\$477.27	-90.03
S&P/TSX Composite Index	232	100.00 %	\$2,913.24	-294.72

S&P/TSX Composite Index - Sectors Returns



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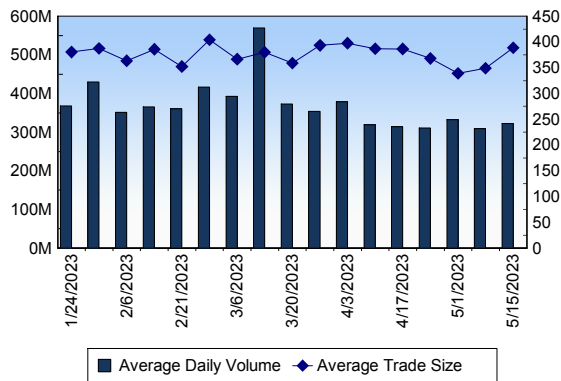
TSX

Daily Volume	303,802,165
Daily Value	\$9,536,116,016
Daily Trades	864,574
Daily Symbols Traded	1,991

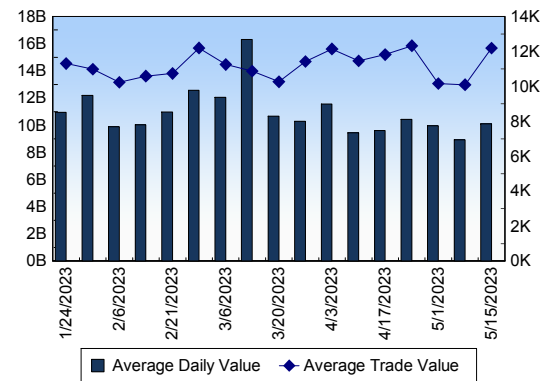
TSX ANONYMOUS TRADING

Daily Volume	145,959,891
Daily Value	\$4,672,150,645
Average Trade Size	350
% TSX Volume	48.04 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
ENB	14,601,351	\$736,445,696
SU	12,919,493	\$491,738,007
MFC	11,984,491	\$308,974,771
RY	6,014,177	\$772,698,986
CNQ	5,358,253	\$399,389,188
TOU	4,921,199	\$281,547,877
XIU	4,423,611	\$137,658,835
AC	4,224,134	\$90,343,441
AR	3,918,309	\$2,531,965
BTE	3,886,795	\$17,061,120
CVE	3,872,735	\$83,319,321
ECN	3,773,441	\$9,787,190
K	3,758,740	\$26,852,726
CPG	3,246,962	\$28,916,991
ATH	3,126,280	\$8,773,548
PPL	3,049,485	\$128,779,588
BNS	2,976,005	\$197,359,697
ABX	2,973,967	\$75,639,647
TD	2,938,188	\$240,735,773
TRP	2,919,053	\$159,406,283

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	6,014,177	\$772,698,986
ENB	14,601,351	\$736,445,696
SU	12,919,493	\$491,738,007
CNQ	5,358,253	\$399,389,188
MFC	11,984,491	\$308,974,771
TOU	4,921,199	\$281,547,877
BMO	2,176,367	\$257,746,712
TD	2,938,188	\$240,735,773
SHOP	2,746,191	\$225,275,636
BNS	2,976,005	\$197,359,697
CNR	996,735	\$161,595,090
TRP	2,919,053	\$159,406,283
EMA	2,691,147	\$156,277,441
XIU	4,423,611	\$137,658,835
CSU	52,449	\$136,846,686
PPL	3,049,485	\$128,779,588
BCE	1,756,161	\$111,795,900
FTS	1,825,349	\$109,080,132
NTR	1,290,784	\$107,849,512
SLF	1,597,098	\$105,406,861

ETF Trading

Daily Volume	24,625,019	Average Trade Value	\$14,304
Daily Value	\$653,146,589	Average Trade Size	539
# Trades	45,661	# of ETFs Traded	811

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	4,423,611	\$137,658,835
HNU	2,468,878	\$38,972,820
ZEB	1,423,970	\$48,349,123
XEG	1,037,133	\$14,793,708
HND	654,815	\$42,266,472
HOU	501,435	\$5,677,214
MNY	468,855	\$46,998,016
ZWU	468,380	\$5,332,120
DXDB	436,043	\$8,938,586
HQD	423,267	\$10,309,202

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	4,423,611	\$137,658,835
ZEB	1,423,970	\$48,349,123
MNY	468,855	\$46,998,016
HND	654,815	\$42,266,472
HNU	2,468,878	\$38,972,820
XEG	1,037,133	\$14,793,708
XFN	297,308	\$13,270,877
XSP	253,061	\$11,076,010
HSD	376,314	\$10,889,898
HQD	423,267	\$10,309,202

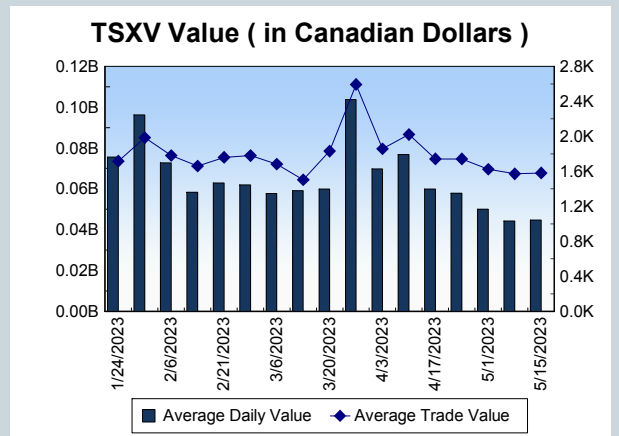
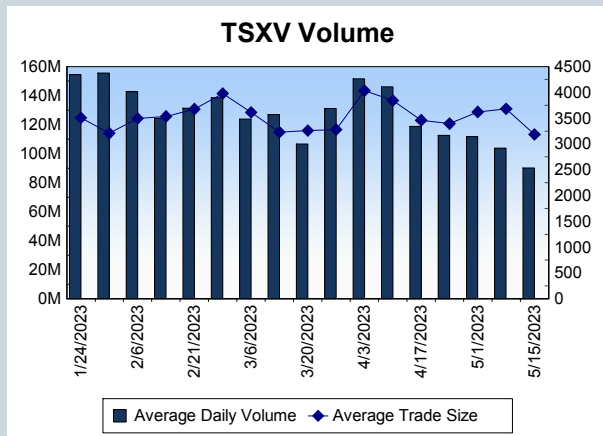
Block Trades	Non Block Trades
956	863,618

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	28,715,900
BMO NESBITT BURNS INC.	16,501,300
TD SECURITIES INC.	15,725,200
RBC CAPITAL MARKETS	12,802,000
QUESTRADE INC.	9,651,500

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	10,205,600
MFC	9,414,300
SU	8,823,200
RY	3,832,500
TOU	3,670,900

TSXV	
Daily Volume	99,208,601
Daily Value	\$49,787,740
Daily Trades	30,686
Daily Symbols Traded	1,098

TSXV ANONYMOUS TRADING	
Daily Volume	54,098,098
Daily Value	\$27,718,280
Average Trade Size	3,429
% TSXV Volume	54.53%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
JAX	1,942,000	\$58,260
LIO.WT	1,776,300	\$175,459
LOT	1,749,002	\$35,060
GMV	1,457,710	\$230,140
KO	1,255,000	\$6,295
KTN	1,208,535	\$111,030
LIO	1,200,490	\$873,535
GXU	1,085,008	\$163,901
RML	1,010,995	\$107,477
KING	854,502	\$45,118
WATR	794,867	\$23,896
NXS	773,000	\$3,865
TGOL	771,000	\$26,985
LTH	764,681	\$2,288,996
MCF	762,860	\$227,817
CRE	738,069	\$1,530,130
RHT	731,619	\$458,547
BARU	728,240	\$21,922
NAM	703,790	\$41,092
OGO	625,000	\$62,490

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
LMN	133,190	\$2,595,864
PMET	163,255	\$2,381,048
LTH	764,681	\$2,288,996
SGML	35,050	\$1,931,185
TOI	19,887	\$1,889,887
NGEX	269,341	\$1,793,378
CRE	738,069	\$1,530,130
NFG	226,208	\$1,321,884
CNL	214,680	\$1,288,581
PRYM	551,634	\$1,274,399
ARTG	225,886	\$1,038,964
HIVE	221,484	\$906,969
WED	290,412	\$885,809
LIO	1,200,490	\$873,535
VZLA	483,755	\$811,479
ATX	614,835	\$752,455
FOM	206,374	\$693,872
FL	354,232	\$686,091
LI	197,989	\$552,857
RHT	731,619	\$458,547

Dark TSX/TSXV Trading			
Volume	19,228,860	Daily Trades	94,898
Value	651,681,365	Daily Symbols Traded	1,193