

DAILY REPORT



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January 11, 2023

Indices	January 11 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,025.05	19,898.86		0.63 %
S&P/TSX 60 Index	1,204.98	1,198.19		0.57 %
S&P/TSX Venture Composite	602.39	594.25		1.37 %
S&P/TSX Completion Index	1,186.22	1,175.59		0.90 %
S&P/TSX Smallcap Index	722.33	721.11		0.17 %

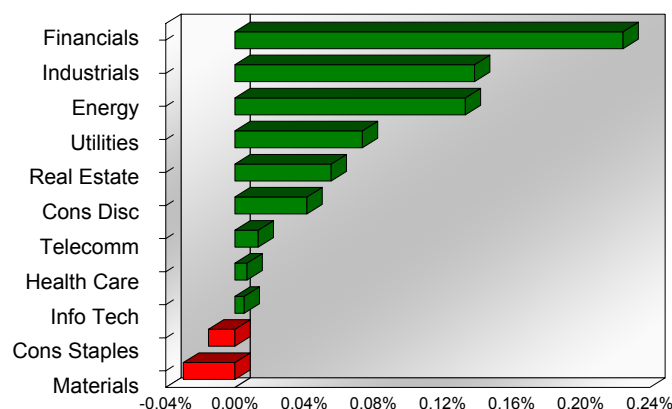
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
167	63	6

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
BN	12.48	CVE	-3.46
CP	7.49	ABX	-3.12
TRP	7.36	AEM	-2.81
BMO	6.68	IFC	-2.62
ENB	6.16	CSU	-2.58
TD	5.76	ATD	-2.44
MFC	5.52	BCE	-1.68
CNR	5.00	FIL	-1.62
SU	4.40	L	-1.39
NA	4.38	RY	-1.24

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
TLRY	7.69%	FIL	-12.31%
LAC	6.26%	OSK	-7.63%
POU	4.46%	EQX	-5.06%
GIL	4.24%	IMG	-3.84%
ONEX	3.97%	ELD	-3.56%
HWX	3.93%	OGC	-3.47%
ATS	3.79%	PLC	-3.42%
GEI	3.73%	TSU	-3.28%
TCN	3.63%	MAG	-3.02%
CLS	3.22%	SJ	-2.95%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	29	30.85 %	\$894.89	44.68
Industrials	26	13.29 %	\$385.62	27.59
Energy	39	17.48 %	\$507.14	26.50
Utilities	16	4.45 %	\$129.00	14.68
Real Estate	23	2.66 %	\$77.20	11.07
Consumer Discretionary	15	3.73 %	\$108.23	8.29
Communication Services	6	4.86 %	\$140.93	2.68
Health Care	7	0.38 %	\$11.03	1.39
Information Technology	14	5.71 %	\$165.52	1.07
Consumer Staples	11	4.19 %	\$121.57	-3.04
Materials	50	12.40 %	\$359.61	-5.93
S&P/TSX Composite Index	236	100.00 %	\$2,900.74	128.99

S&P/TSX Composite Index - Sectors Returns



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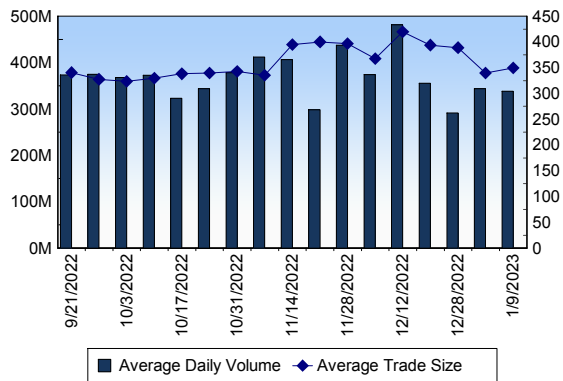
TSX

Daily Volume	355,738,257
Daily Value	\$10,216,471,914
Daily Trades	1,020,981
Daily Symbols Traded	2,074

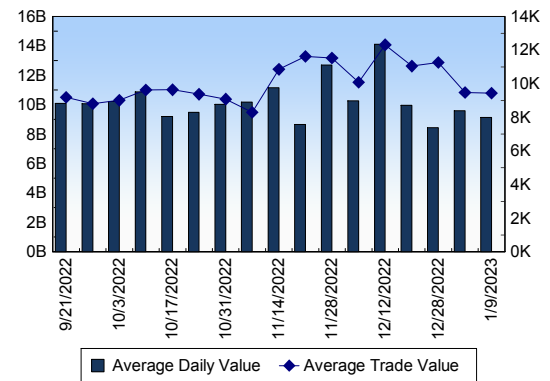
TSX ANONYMOUS TRADING

Daily Volume	142,080,340
Daily Value	\$4,157,662,864
Average Trade Size	284
% TSX Volume	39.94 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
HNU	14,080,892	\$48,683,112
CVE	7,927,960	\$196,361,503
TD	7,790,897	\$668,792,554
ENB	6,174,722	\$342,261,607
MFC	6,041,326	\$151,841,034
ATH	5,817,421	\$13,311,527
SHOP	5,545,777	\$272,447,877
SU	5,261,633	\$221,788,758
BNS	5,032,661	\$340,938,802
CET	4,881,269	\$6,508,263
CPG	4,463,764	\$41,171,108
CNQ	4,427,585	\$330,889,607
BMO	4,320,792	\$555,864,502
TRP	4,145,841	\$230,388,962
ARX	3,759,268	\$59,886,021
CM	3,681,697	\$210,784,251
AQN	3,484,385	\$34,482,385
HUT	3,428,436	\$5,406,096
LUN	3,279,801	\$31,835,037
ABX	3,241,360	\$83,458,734

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	7,790,897	\$668,792,554
BMO	4,320,792	\$555,864,502
ENB	6,174,722	\$342,261,607
BNS	5,032,661	\$340,938,802
RY	2,530,279	\$336,024,980
CNQ	4,427,585	\$330,889,607
SHOP	5,545,777	\$272,447,877
FFH	283,695	\$233,378,499
TRP	4,145,841	\$230,388,962
SU	5,261,633	\$221,788,758
CM	3,681,697	\$210,784,251
CVE	7,927,960	\$196,361,503
NTR	1,878,838	\$187,248,516
CNR	1,046,622	\$171,162,432
NA	1,719,780	\$166,381,046
MFC	6,041,326	\$151,841,034
CP	1,362,258	\$140,696,825
BCE	1,988,121	\$121,591,538
IFC	571,087	\$112,904,854
TECK.B	1,976,058	\$106,930,373

ETF Trading

Daily Volume	42,144,083	Average Trade Value	\$10,726
Daily Value	\$620,307,212	Average Trade Size	729
# Trades	57,834	# of ETFs Traded	842

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	14,080,892	\$48,683,112
XEG	2,486,815	\$37,475,309
HQD	1,937,246	\$16,800,996
HOD	1,815,288	\$20,111,859
XIU	1,548,121	\$47,211,587
HOU	1,474,682	\$21,018,585
HSD	1,136,105	\$8,879,574
HQU	816,887	\$6,928,643
ZEB	786,833	\$27,421,475
XGD	605,642	\$11,455,350

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
HNU	14,080,892	\$48,683,112
XIU	1,548,121	\$47,211,587
XEG	2,486,815	\$37,475,309
ZEB	786,833	\$27,421,475
HXT	472,794	\$23,215,975
HND	549,178	\$22,139,682
HOU	1,474,682	\$21,018,585
HOD	1,815,288	\$20,111,859
HQD	1,937,246	\$16,800,996
XSP	314,750	\$13,155,129

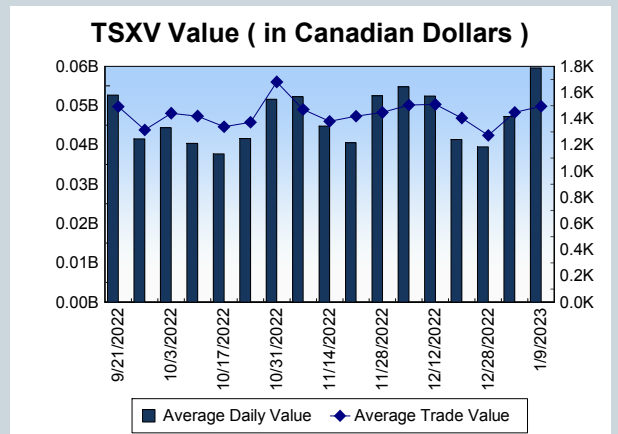
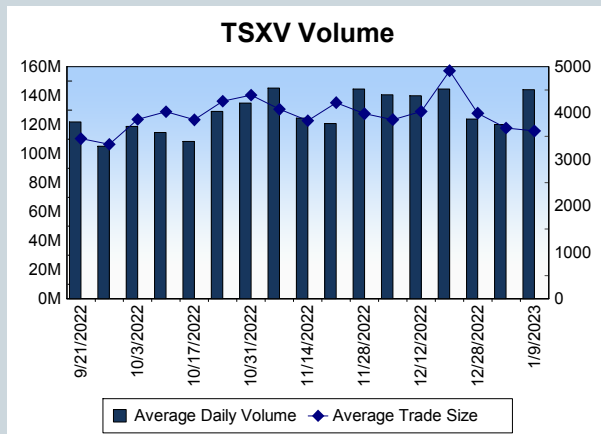
Block Trades	Non Block Trades
1,222	1,019,759

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	24,266,400
BMO NESBITT BURNS INC.	10,295,400
NATIONAL BANK FINANCIAL	10,060,150
GOLDMAN SACHS CANADA I	9,408,100
INSTINET CANADA LTD.	8,687,300

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TD	4,573,100
ENB	4,049,700
BMO	3,160,050
ATH	3,134,700
BNS	3,021,100

TSXV	
Daily Volume	157,328,007
Daily Value	\$61,773,417
Daily Trades	37,762
Daily Symbols Traded	1,172

TSXV ANONYMOUS TRADING	
Daily Volume	75,648,120
Daily Value	\$32,925,374
Average Trade Size	4,211
% TSXV Volume	48.08%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
JAX	8,635,551	\$234,017
MPM	7,793,875	\$1,485,762
MLY	5,745,230	\$110,749
LMR	4,012,458	\$120,394
NNX	3,470,614	\$189,093
ROCK	3,313,600	\$143,015
DM	2,983,288	\$241,771
AN	2,045,680	\$1,165,629
ADD	1,836,000	\$46,500
GEM	1,810,243	\$107,438
RHC	1,667,635	\$475,238
GETT	1,665,006	\$16,650
LI	1,510,553	\$6,093,379
NICU	1,423,312	\$1,935,202
FUU	1,275,882	\$503,353
AEC	1,138,458	\$88,332
LMS	1,122,500	\$135,515
FKM	1,112,276	\$96,904
VXTR	1,086,152	\$403,570
SURG	1,063,414	\$168,001

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
LI	1,510,553	\$6,093,379
TOI	37,267	\$2,594,962
CNL	894,387	\$2,536,489
NICU	1,423,312	\$1,935,202
PMET	221,560	\$1,598,902
FOM	476,325	\$1,500,199
MPM	7,793,875	\$1,485,762
CRE	664,930	\$1,439,864
AN	2,045,680	\$1,165,629
HIVE	340,259	\$1,029,548
TEA	328,905	\$800,813
PTK	116,873	\$783,557
SALT	338,477	\$745,108
SLI	135,837	\$732,201
SGML	18,700	\$693,706
QUIS	863,200	\$665,007
NFG	121,562	\$637,835
FL	276,878	\$606,494
EU	157,287	\$572,494
MAU	752,451	\$525,771

Dark TSX/TSXV Trading			
Volume	25,427,180	Daily Trades	103,163
Value	727,878,054	Daily Symbols Traded	1,279