## DAILY REPORT

| Indices | January 18 Close | Previous Close | Change | \% Change |
| :--- | ---: | ---: | ---: | ---: |
| S\&P/TSX Composite Index | $20,376.23$ | $20,457.46$ |  | $-0.40 \%$ |
| S\&P/TSX 60 Index | $1,227.50$ | $1,232.60$ |  | $-0.41 \%$ |
| S\&P/TSX Venture Composite | 617.85 | 617.38 | $0.07 \%$ |  |
| S\&P/TSX Completion Index | $1,201.55$ | $1,205.52$ |  | $-0.33 \%$ |
| S\&P/TSX Smallcap Index | 727.32 | 731.85 | $-0.62 \%$ |  |


| S\&P/TSX Composite Index |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Advancers$82$ |  |  | $\begin{aligned} & \text { Decliners } \\ & 150 \end{aligned}$ | Unchanged 4 |  |  |  |
|  |  |  |  |  |  |  |  |
| S\&P/TSX Composite Index |  |  |  | S\&P/TSX Composite Index |  |  |  |
| Top 10 Index Contributors |  | Top 10 Index Detractors |  | Top 10 Advancers |  | Top 10 Decliners |  |
| Constituent | Index Contribution | Constituent | Index Contribution | Constituent | Return | Constituent | Return |
| NTR | 8.55 | TD | -11.45 | DPM | 11.39\% | WDO | -16.73\% |
| FNV | 5.02 | CP | -10.54 | MTY | 6.13\% | PSI | -5.25\% |
| BN | 2.99 | RY | -7.01 | ASTL | 5.06\% | TLRY | -4.84\% |
| CNQ | 2.93 | CVE | -6.07 | CS | 4.57\% | BIR | -4.82\% |
| CSU | 2.71 | WCN | -5.45 | ERO | 4.54\% | BLU | -4.06\% |
| TECK.B | 2.46 | SHOP | -5.22 | KXS | 4.49\% | TXG | -3.51\% |
| FM | 1.78 | BNS | -3.53 | LUN | 3.78\% | NXE | -3.21\% |
| LUN | 1.64 | CNR | -3.36 | IVN | 3.17\% | ATZ | -3.15\% |
| IVN | 1.51 | TOU | -3.31 | CTS | 2.92\% | KNT | -3.13\% |
| DPM | 1.32 | BMO | -3.30 | SII | 2.86\% | LAC | -3.03\% |


| S\&P/TSX Composite Index |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| Sector | \# of Index <br> Constituents | Weight | Market Cap (\$B) | Index <br> Contribution |
| Materials | 50 | 12.24 \% | \$361.23 | 20.77 |
| Information Technology | 14 | 5.86 \% | \$173.07 | -0.56 |
| Real Estate | 23 | 2.68 \% | \$79.09 | -0.65 |
| Health Care | 7 | 0.39 \% | \$11.53 | -1.03 |
| Utilities | 16 | 4.43 \% | \$130.67 | -3.31 |
| Communication Services | 6 | 4.87 \% | \$143.80 | -4.60 |
| Consumer Staples | 11 | 4.14 \% | \$122.21 | -4.60 |
| Consumer Discretionary | 15 | 3.68 \% | \$108.52 | -5.95 |
| Industrials | 26 | 13.16 \% | \$388.46 | -20.86 |
| Energy | 39 | 17.68 \% | \$521.85 | -24.98 |
| Financials | 29 | 30.87 \% | \$911.09 | -32.83 |
| S\&P/TSX Composite Index | 236 | 100.00 \% | \$2,951.53 | -78.59 |

S\&P/TSX Composite Index - Sectors Returns


Daily Volume
418,458,583
\$12,416,971,554
1,050,935
2,089

TSX ANONYMOUS TRADING
Daily Volume
183,789,520
Daily Value \$5,909,644,492
Average Trade Size 377
\% TSX Volume
43.92 \%

TSX Volume


TSX Value (in Canadian Dollars )


| Top 20 TSX Symbols by Volume |  |  |
| :--- | ---: | ---: |
| Symbol | TSX Volume |  |


| Top 20 TSX Symbols by Value |  |  |
| :--- | ---: | ---: |
| Symbol | TSX Volume | TSX Value |
| RY | $7,128,766$ | $\$ 960,214,740$ |
| TD | $8,874,823$ | $\$ 790,914,438$ |
| BNS | $8,581,396$ | $\$ 594,783,595$ |
| ENB | $10,256,493$ | $\$ 570,942,119$ |
| TRP | $9,137,930$ | $\$ 527,707,170$ |
| TOU | $7,329,933$ | $\$ 510,510,634$ |
| CNQ | $4,849,944$ | $\$ 384,022,883$ |
| CM | $6,124,874$ | $\$ 358,219,231$ |
| BMO | $2,037,827$ | $\$ 268,243,597$ |
| SHOP | $4,862,488$ | $\$ 260,286,204$ |
| NA | $2,199,093$ | $\$ 215,001,523$ |
| SU | $4,859,747$ | $\$ 214,751,029$ |
| CNR | $1,207,469$ | $\$ 200,589,122$ |
| CVE | $7,590,484$ | $\$ 193,350,689$ |
| CP | $1,744,894$ | $\$ 185,383,185$ |
| NTR | $1,760,634$ | $\$ 184,394,322$ |
| POW | $5,166,159$ | $\$ 181,638,412$ |
| MFC | $6,171,013$ | $\$ 156,110,991$ |
| FTS | $2,349,931$ | $\$ 131,444,840$ |
| EMA | $2,160,629$ | $\$ 117,974,996$ |



ETF Trading

| Average Trade Value | $\$ 10,962$ |
| :--- | ---: |
| Average Trade Size | 695 |
| \# of ETFs Traded | 884 |


| Top 10 ETFs by TSX Value |  |  |  |  |  |
| :--- | ---: | ---: | :---: | :---: | :---: |
| Symbol | Market Volume | Market Value |  |  |  |
| XIU | $2,123,745$ | $\$ 66,494,214$ |  |  |  |
| HXT | $1,031,027$ | $\$ 51,896,564$ |  |  |  |
| HNU | $12,807,398$ | $\$ 40,525,268$ |  |  |  |
| HND | 867,591 | $\$ 37,943,107$ |  |  |  |
| XEG | $1,835,841$ | $\$ 29,389,945$ |  |  |  |
| VFV | 234,963 | $\$ 22,239,286$ |  |  |  |
| ZEB | 524,629 | $\$ 18,712,254$ |  |  |  |
| XSP | 415,230 | $\$ 17,406,124$ |  |  |  |
| HOU | 945,406 | $\$ 14,831,057$ |  |  |  |
| XUS | 202,537 | $\$ 13,389,884$ |  |  |  |


| Top 5 Block Trade Brokers by Volume |  |
| :--- | ---: |
| Broker |  |
| GOLDMAN SACHS CANADA I | $35,449,300$ |
| TD SECURITIES INC. | $25,372,200$ |
| NATIONAL BANK FINANCIAL | $20,926,500$ |
| SCOTIA CAPITAL INC. | $18,472,800$ |
| BMO NESBITT BURNS INC. | $14,910,280$ |
| TSXV |  |
| Daily Volume |  |
| Daily Value |  |
| Daily Trades |  |
| Daily Symbols Traded |  |


| Top 5 Block Trade Symbols by Volume |  |
| :--- | ---: |
| Symbol | TSX Block Volume |
| ENB | $8,137,100$ |
| TRP | $7,141,900$ |
| BNS | $6,782,400$ |
| TD | $6,507,800$ |
| RY | $5,593,100$ |
| TSXV ANONYMOUS TRADING |  |
|  |  |
| Daily Volume | $69,332,845$ |
| Daily Value | $\$ 33,199,730$ |
| Average Trade Size | 3,847 |
| \% TSXV Volume | $47.26 \%$ |

TSXV Volume


TSXV Value (in Canadian Dollars )


Top 20 TSXV Symbols by Volume

| Symbol | TSXV Volum | TSXV Value |
| :--- | ---: | ---: |
| FUU | $5,176,982$ | $\$ 2,452,998$ |
| ATX | $2,977,989$ | $\$ 2,667,522$ |
| VXTR | $2,342,538$ | $\$ 856,346$ |
| MKT | $2,072,798$ | $\$ 72,548$ |
| NILI | $2,049,573$ | $\$ 542,491$ |
| LMR | $1,958,384$ | $\$ 59,009$ |
| ILI | $1,933,480$ | $\$ 213,364$ |
| RYE | $1,747,300$ | $\$ 248,785$ |
| DB | $1,716,931$ | $\$ 249,071$ |
| DM | $1,714,669$ | $\$ 168,035$ |
| CMC.WT | $1,571,000$ | $\$ 39,275$ |
| XND | $1,447,100$ | $\$ 74,142$ |
| SDI | $1,395,000$ | $\$ 460,350$ |
| CSTR | $1,301,077$ | $\$ 51,828$ |
| SOIL.WT | $1,296,000$ | $\$ 19,440$ |
| AN | $1,242,305$ | $\$ 734,365$ |
| GBML | $1,222,603$ | $\$ 212,973$ |
| ABI | $1,145,000$ | $\$ 80,465$ |
| DMGI | $1,134,215$ | $\$ 318,697$ |
| MIM | $1,103,496$ | $\$ 379,943$ |

Top 20 TSXV Symbols by Value

| Symbol | TSXV Volume | TSXV Value |
| :--- | ---: | ---: |
| TOI | 51,072 | $\$ 3,764,408$ |
| HIVE | 722,531 | $\$ 2,965,276$ |
| LI | 684,319 | $\$ 2,941,584$ |
| ATX | $2,977,989$ | $\$ 2,667,522$ |
| FUU | $5,176,982$ | $\$ 2,452,998$ |
| FL | 677,355 | $\$ 1,511,941$ |
| NFG | 288,936 | $\$ 1,450,525$ |
| CRE | 610,335 | $\$ 1,406,317$ |
| PTK | 156,026 | $\$ 1,198,249$ |
| FOM | 318,506 | $\$ 1,058,396$ |
| EU | 283,953 | $\$ 1,052,650$ |
| ARTG | 225,062 | $\$ 1,038,721$ |
| PRYM | 462,390 | $\$ 968,553$ |
| SGML | 20,512 | $\$ 862,009$ |
| VXTR | $2,342,538$ | $\$ 856,346$ |
| AN | $1,242,305$ | $\$ 734,365$ |
| PMET | 84,335 | $\$ 663,017$ |
| TAL | 938,446 | $\$ 633,675$ |
| SUU | 956,979 | $\$ 564,363$ |
| FHYD | 129,235 | $\$ 547,446$ |


| Dark TSX/TSXV Trading |  |  |  |
| :---: | :---: | :---: | :---: |
| Volume | 24,027,990 | Daily Trades | 108,093 |
| Value | 665,600,342 | Daily Symbols Traded | 1,295 |

