

# DAILY REPORT



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November 17, 2022

| Indices                   | November 17 Close | Previous Close | Change | % Change |
|---------------------------|-------------------|----------------|--------|----------|
| S&P/TSX Composite Index   | 19,884.58         | 19,957.96      |        | -0.37 %  |
| S&P/TSX 60 Index          | 1,207.24          | 1,210.17       |        | -0.24 %  |
| S&P/TSX Venture Composite | 582.57            | 590.30         |        | -1.31 %  |
| S&P/TSX Completion Index  | 1,135.52          | 1,145.79       |        | -0.90 %  |
| S&P/TSX Smallcap Index    | 674.72            | 679.02         |        | -0.63 %  |

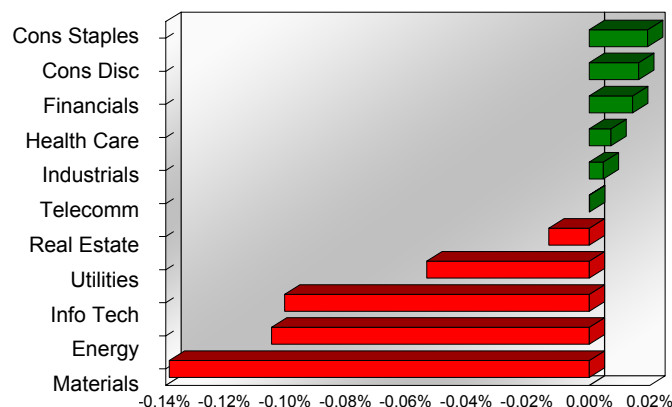
| S&P/TSX Composite Index |           |           |
|-------------------------|-----------|-----------|
| Advancers               | Decliners | Unchanged |
| 69                      | 165       | 2         |

| S&P/TSX Composite Index   |                    |                         |                    |
|---------------------------|--------------------|-------------------------|--------------------|
| Top 10 Index Contributors |                    | Top 10 Index Detractors |                    |
| Constituent               | Index Contribution | Constituent             | Index Contribution |
| QSR                       | 8.23               | BAM.A                   | -11.23             |
| RY                        | 7.76               | SHOP                    | -8.67              |
| TD                        | 7.54               | CNQ                     | -6.76              |
| NTR                       | 5.71               | CVE                     | -5.18              |
| CNR                       | 4.41               | FNV                     | -5.13              |
| RCI.B                     | 2.87               | FM                      | -4.86              |
| MRU                       | 2.58               | DSG                     | -4.02              |
| SAP                       | 2.28               | ABX                     | -3.86              |
| SLF                       | 1.84               | TRP                     | -3.47              |
| BHC                       | 1.78               | CSU                     | -3.03              |

| S&P/TSX Composite Index |        |                  |        |
|-------------------------|--------|------------------|--------|
| Top 10 Advancers        |        | Top 10 Decliners |        |
| Constituent             | Return | Constituent      | Return |
| BHC                     | 8.82%  | EQX              | -9.17% |
| TPZ                     | 5.19%  | DSG              | -7.61% |
| CTS                     | 5.05%  | BLX              | -4.71% |
| WDO                     | 4.52%  | ATZ              | -4.69% |
| QSR                     | 4.39%  | FIL              | -4.40% |
| SAP                     | 3.80%  | LSPD             | -4.37% |
| EQB                     | 2.80%  | FM               | -4.26% |
| CJT                     | 2.09%  | HWX              | -4.05% |
| MRU                     | 2.06%  | ECN              | -3.46% |
| RCI.B                   | 2.02%  | BTE              | -3.38% |

| S&P/TSX Composite Index            |                         |                 |                   |                    |
|------------------------------------|-------------------------|-----------------|-------------------|--------------------|
| Sector                             | # of Index Constituents | Weight          | Market Cap (\$B)  | Index Contribution |
| Consumer Staples                   | 11                      | 4.15 %          | \$119.73          | 3.84               |
| Consumer Discretionary             | 14                      | 3.58 %          | \$103.45          | 3.26               |
| Financials                         | 29                      | 31.06 %         | \$897.04          | 2.87               |
| Health Care                        | 7                       | 0.44 %          | \$12.57           | 1.43               |
| Industrials                        | 27                      | 13.13 %         | \$379.32          | 0.93               |
| Communication Services             | 7                       | 4.87 %          | \$140.57          | 0.01               |
| Real Estate                        | 22                      | 2.50 %          | \$72.15           | -2.67              |
| Utilities                          | 16                      | 4.37 %          | \$126.24          | -10.73             |
| Information Technology             | 14                      | 5.56 %          | \$160.70          | -20.10             |
| Energy                             | 38                      | 18.89 %         | \$545.45          | -20.97             |
| Materials                          | 51                      | 11.46 %         | \$330.99          | -27.71             |
| <b>S&amp;P/TSX Composite Index</b> | <b>236</b>              | <b>100.00 %</b> | <b>\$2,888.22</b> | <b>-69.84</b>      |

S&P/TSX Composite Index - Sectors Returns



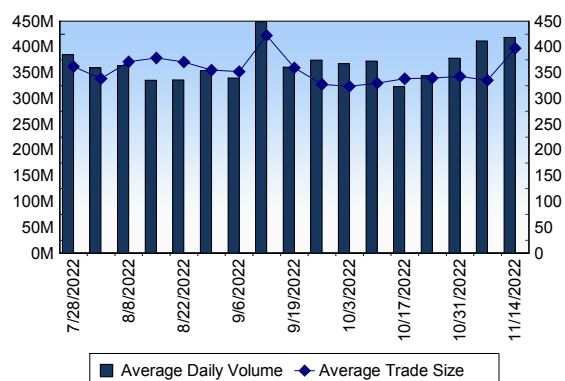
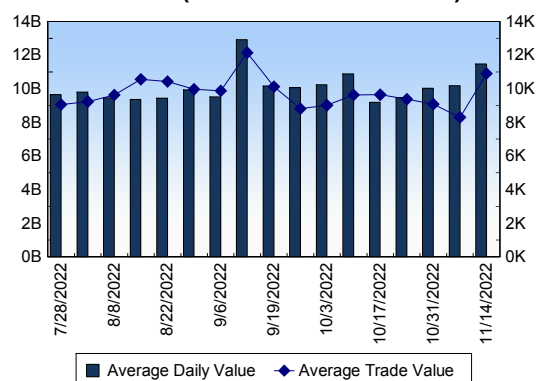
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**TSX**

|                      |                  |
|----------------------|------------------|
| Daily Volume         | 376,268,838      |
| Daily Value          | \$10,098,064,160 |
| Daily Trades         | 968,115          |
| Daily Symbols Traded | 2,037            |

**TSX ANONYMOUS TRADING**

|                    |                 |
|--------------------|-----------------|
| Daily Volume       | 163,026,760     |
| Daily Value        | \$4,841,585,492 |
| Average Trade Size | 351             |
| % TSX Volume       | 43.33 %         |

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

| Symbol | TSX Volume | TSX Value     |
|--------|------------|---------------|
| MFC    | 14,224,254 | \$331,159,306 |
| SU     | 12,758,888 | \$614,836,309 |
| ENB    | 12,385,977 | \$664,259,235 |
| ABX    | 11,604,056 | \$240,377,126 |
| AQN    | 9,316,753  | \$93,337,943  |
| XLY    | 9,229,533  | \$191,323     |
| TVE    | 5,589,128  | \$27,760,594  |
| CNQ    | 5,198,839  | \$415,260,567 |
| BTE    | 5,159,433  | \$35,152,653  |
| CPG    | 4,864,472  | \$52,147,386  |
| LUN    | 4,848,176  | \$38,116,936  |
| FTS    | 4,205,802  | \$221,337,246 |
| ATH    | 4,139,807  | \$10,731,073  |
| AR     | 4,105,454  | \$1,385,061   |
| CVE    | 3,984,111  | \$108,547,752 |
| FM     | 3,808,819  | \$112,422,727 |
| TD     | 3,668,363  | \$324,997,606 |
| BCE    | 3,532,367  | \$218,775,580 |
| RY     | 3,388,319  | \$447,675,118 |
| HUT    | 3,382,144  | \$5,611,963   |

**Top 20 TSX Symbols by Value**

| Symbol | TSX Volume | TSX Value     |
|--------|------------|---------------|
| ENB    | 12,385,977 | \$664,259,235 |
| SU     | 12,758,888 | \$614,836,309 |
| RY     | 3,388,319  | \$447,675,118 |
| CNQ    | 5,198,839  | \$415,260,567 |
| MFC    | 14,224,254 | \$331,159,306 |
| TD     | 3,668,363  | \$324,997,606 |
| ABX    | 11,604,056 | \$240,377,126 |
| FTS    | 4,205,802  | \$221,337,246 |
| BCE    | 3,532,367  | \$218,775,580 |
| TRP    | 2,959,343  | \$189,374,875 |
| SLF    | 2,754,294  | \$170,211,463 |
| CNR    | 1,016,246  | \$167,261,113 |
| SHOP   | 3,153,687  | \$158,104,001 |
| CM     | 2,496,349  | \$157,027,057 |
| BAM.A  | 2,582,645  | \$154,875,733 |
| TOU    | 1,937,377  | \$151,548,569 |
| BNS    | 2,099,576  | \$144,201,542 |
| BMO    | 1,050,016  | \$137,414,895 |
| CP     | 1,260,981  | \$131,121,200 |
| EMA    | 2,246,098  | \$115,410,308 |

**ETF Trading**

|              |               |                     |         |
|--------------|---------------|---------------------|---------|
| Daily Volume | 27,706,884    | Average Trade Value | \$9,579 |
| Daily Value  | \$498,411,621 | Average Trade Size  | 533     |
| # Trades     | 52,029        | # of ETFs Traded    | 838     |

**Top 10 ETFs by TSX Volume**

| Symbol | Market Volume | Market Value |
|--------|---------------|--------------|
| HNU    | 2,338,482     | \$31,708,065 |
| HQD    | 1,879,777     | \$15,515,374 |
| HND    | 1,864,155     | \$30,536,740 |
| HOU    | 1,555,157     | \$25,614,748 |
| XEG    | 1,452,880     | \$24,287,996 |
| HSD    | 1,234,864     | \$9,755,459  |
| HOD    | 1,233,049     | \$12,643,683 |
| XIU    | 1,201,104     | \$36,710,910 |
| HQU    | 1,145,489     | \$10,439,029 |
| HSU    | 570,247       | \$7,631,936  |

**Top 10 ETFs by TSX Value**

| Symbol | Market Volume | Market Value |
|--------|---------------|--------------|
| XIU    | 1,201,104     | \$36,710,910 |
| HNU    | 2,338,482     | \$31,708,065 |
| HND    | 1,864,155     | \$30,536,740 |
| HOU    | 1,555,157     | \$25,614,748 |
| XEG    | 1,452,880     | \$24,287,996 |
| ZEB    | 502,500       | \$17,861,789 |
| HQD    | 1,879,777     | \$15,515,374 |
| XSP    | 365,226       | \$15,292,582 |
| HXT    | 297,038       | \$14,534,417 |
| HOD    | 1,233,049     | \$12,643,683 |

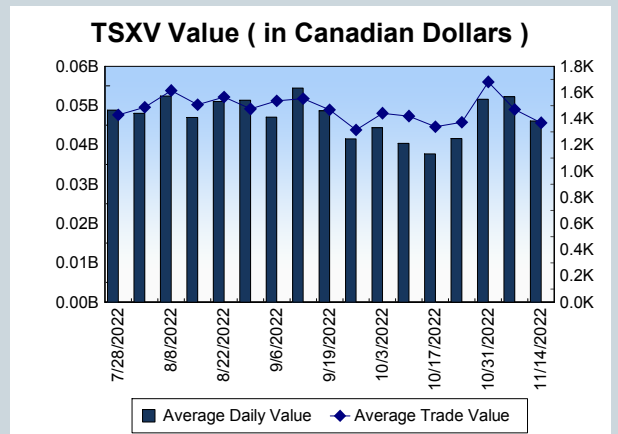
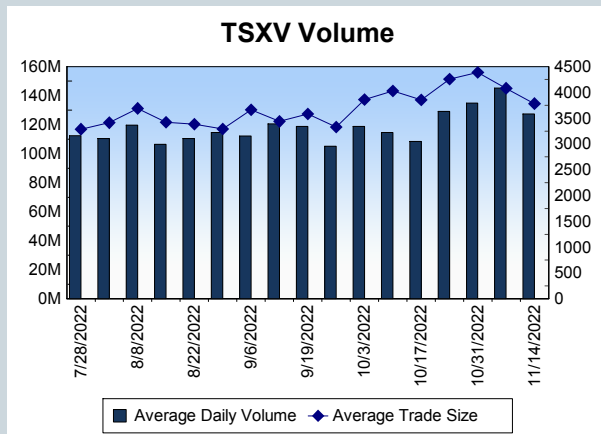
|                     |                         |
|---------------------|-------------------------|
| <b>Block Trades</b> | <b>Non Block Trades</b> |
| 1,170               | 966,945                 |

| Top 5 Block Trade Brokers by Volume |                  |
|-------------------------------------|------------------|
| Broker                              | TSX Block Volume |
| GOLDMAN SACHS CANADA I              | 33,256,600       |
| BMO NESBITT BURNS INC.              | 26,173,750       |
| TD SECURITIES INC.                  | 22,529,700       |
| SOCIETE GENERALE CAPITA             | 17,431,300       |
| INSTINET CANADA LTD.                | 16,713,300       |

| Top 5 Block Trade Symbols by Volume |                  |
|-------------------------------------|------------------|
| Symbol                              | TSX Block Volume |
| MFC                                 | 11,655,200       |
| ENB                                 | 9,686,700        |
| SU                                  | 9,514,800        |
| ABX                                 | 8,991,700        |
| LUN                                 | 3,342,900        |

| TSXV                 |              |
|----------------------|--------------|
| Daily Volume         | 121,203,700  |
| Daily Value          | \$35,002,211 |
| Daily Trades         | 27,423       |
| Daily Symbols Traded | 1,164        |

| TSXV ANONYMOUS TRADING |              |
|------------------------|--------------|
| Daily Volume           | 52,288,898   |
| Daily Value            | \$16,964,947 |
| Average Trade Size     | 4,428        |
| % TSXV Volume          | 43.14%       |



| Top 20 TSXV Symbols by Volume |             |             |
|-------------------------------|-------------|-------------|
| Symbol                        | TSXV Volume | TSXV Value  |
| XTT                           | 2,927,370   | \$179,615   |
| OGO                           | 2,645,600   | \$264,560   |
| DSL                           | 2,265,007   | \$134,074   |
| NILI                          | 2,150,414   | \$305,156   |
| OPW                           | 1,922,048   | \$62,715    |
| OOR                           | 1,822,204   | \$27,336    |
| AWM                           | 1,800,000   | \$162,000   |
| PGM.H                         | 1,548,037   | \$30,949    |
| DEAL                          | 1,479,862   | \$146,668   |
| TAL                           | 1,453,999   | \$1,046,720 |
| GER                           | 1,431,025   | \$29,366    |
| CMC                           | 1,386,256   | \$59,227    |
| KALO                          | 1,283,500   | \$77,010    |
| TAO                           | 1,261,860   | \$644,069   |
| ZAC                           | 1,201,238   | \$814,264   |
| TBLL                          | 1,169,900   | \$17,549    |
| KNC                           | 1,087,800   | \$76,253    |
| GBRC                          | 1,018,331   | \$45,825    |
| SGU                           | 1,004,000   | \$15,060    |
| AAT                           | 956,703     | \$9,567     |

| Top 20 TSXV Symbols by Value |             |             |
|------------------------------|-------------|-------------|
| Symbol                       | TSXV Volume | TSXV Value  |
| SGML                         | 40,599      | \$1,571,391 |
| TOI                          | 17,855      | \$1,313,328 |
| NGEX                         | 368,385     | \$1,172,812 |
| TAL                          | 1,453,999   | \$1,046,720 |
| CRE                          | 434,568     | \$953,136   |
| ZAC                          | 1,201,238   | \$814,264   |
| HME                          | 528,563     | \$741,846   |
| AFM                          | 864,696     | \$657,025   |
| TAO                          | 1,261,860   | \$644,069   |
| MGRO                         | 170,440     | \$604,555   |
| FOM                          | 217,270     | \$579,800   |
| SLI                          | 90,936      | \$497,003   |
| HIVE                         | 158,053     | \$487,133   |
| LI                           | 230,562     | \$472,197   |
| PMET                         | 92,163      | \$462,922   |
| SOIL                         | 163,015     | \$435,894   |
| NFG                          | 88,935      | \$429,391   |
| EMO                          | 387,583     | \$410,892   |
| PNRL                         | 171,083     | \$341,432   |
| EOG                          | 475,463     | \$318,631   |

| Dark TSX/TSXV Trading |             |                      |         |
|-----------------------|-------------|----------------------|---------|
| Volume                | 20,639,300  | Daily Trades         | 101,246 |
| Value                 | 645,209,383 | Daily Symbols Traded | 1,255   |