

# DAILY REPORT



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September 1, 2022

Indices	September 1 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,142.72	19,330.81		-0.97 %
S&P/TSX 60 Index	1,157.36	1,166.33		-0.77 %
S&P/TSX Venture Composite	627.14	638.44		-1.77 %
S&P/TSX Completion Index	1,112.34	1,132.47		-1.78 %
S&P/TSX Smallcap Index	668.15	688.33		-2.93 %

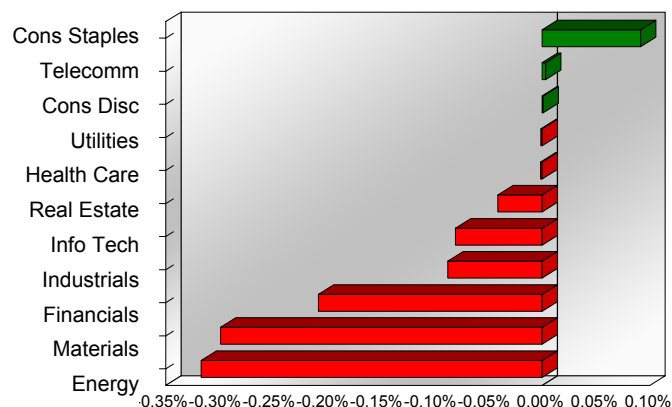
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
39	199	0

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
ATD	13.77	SU	-14.96
TRQ	3.94	BNS	-10.21
TFII	2.88	NTR	-9.35
BHC	1.77	CNQ	-8.55
GFL	1.53	FM	-7.76
FTS	1.34	CNR	-7.40
EMA	1.28	BAM.A	-7.24
L	1.23	CP	-6.91
QSR	1.21	TECK.B	-6.77
MRU	1.15	CVE	-4.81

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
TRQ	13.95%	EFR	-10.87%
BHC	10.03%	FM	-9.60%
ATD	4.13%	DND	-7.88%
GFL	3.95%	DML	-7.53%
TFII	3.78%	NG	-7.41%
EMP.A	1.63%	ACB	-7.08%
RBA	1.43%	NXE	-7.02%
CTC.A	1.39%	HBM	-6.90%
ZZZ	1.25%	OGC	-6.70%
NWC	1.17%	EQX	-6.29%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Consumer Staples	11	4.32 %	\$119.93	17.71
Communication Services	7	5.05 %	\$140.31	0.61
Consumer Discretionary	13	3.54 %	\$98.47	0.16
Utilities	16	5.35 %	\$148.49	-0.24
Health Care	7	0.39 %	\$10.72	-0.32
Real Estate	23	2.65 %	\$73.69	-7.98
Information Technology	14	5.28 %	\$146.81	-15.59
Industrials	29	12.84 %	\$356.75	-16.95
Financials	29	31.23 %	\$867.62	-40.22
Materials	51	10.96 %	\$304.59	-57.79
Energy	38	18.38 %	\$510.60	-61.28
<b>S&amp;P/TSX Composite Index</b>	<b>238</b>	<b>100.00 %</b>	<b>\$2,777.98</b>	<b>-181.90</b>

S&P/TSX Composite Index - Sectors Returns



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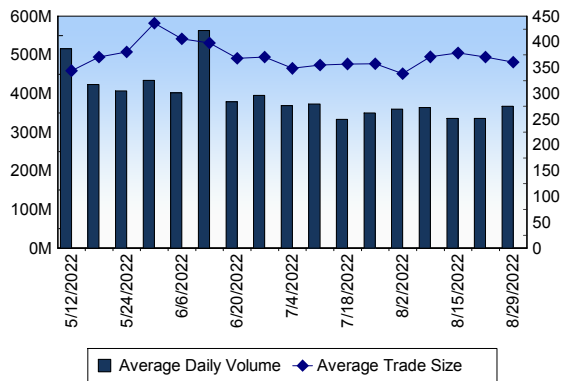
## TSX

Daily Volume	360,915,799
Daily Value	\$9,925,972,768
Daily Trades	1,126,312
Daily Symbols Traded	1,972

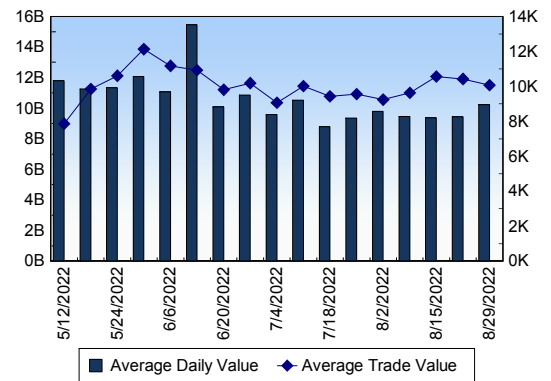
## TSX ANONYMOUS TRADING

Daily Volume	133,571,794
Daily Value	\$3,583,942,399
Average Trade Size	251
% TSX Volume	37.01 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
SU	13,789,130	\$565,163,161
ENB	11,409,219	\$614,688,674
ABX	10,730,142	\$205,991,059
CVE	7,991,897	\$192,293,739
BNS	5,663,830	\$403,824,957
TD	5,144,393	\$432,869,689
CPG	4,905,870	\$47,285,962
SHOP	4,345,278	\$174,598,833
FM	4,250,096	\$89,681,741
TRP	4,241,190	\$266,460,310
BTE	4,154,070	\$27,376,928
HND	3,998,787	\$4,362,716
XIU	3,840,370	\$111,649,888
ATH	3,620,470	\$8,978,658
CM	3,551,497	\$217,527,524
MFC	3,546,226	\$79,210,311
WCP	3,475,813	\$32,390,420
XLY	3,307,461	\$155,055
K	3,184,224	\$13,116,254
TVE	3,177,098	\$12,719,419

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
ENB	11,409,219	\$614,688,674
SU	13,789,130	\$565,163,161
TD	5,144,393	\$432,869,689
BNS	5,663,830	\$403,824,957
RY	2,598,381	\$315,345,954
BMO	2,558,623	\$308,499,152
TRP	4,241,190	\$266,460,310
CM	3,551,497	\$217,527,524
CNQ	3,029,606	\$214,934,223
ABX	10,730,142	\$205,991,059
CVE	7,991,897	\$192,293,739
SHOP	4,345,278	\$174,598,833
NTR	1,469,741	\$173,548,061
CNR	888,859	\$137,359,323
BCE	2,063,270	\$130,734,807
TRQ	3,063,215	\$126,046,898
CP	1,206,159	\$117,051,818
XIU	3,840,370	\$111,649,888
TOU	1,410,084	\$107,914,755
IMO	1,694,616	\$106,408,233

### ETF Trading

Daily Volume	36,377,743	Average Trade Value	\$11,008
Daily Value	\$662,046,223	Average Trade Size	605
# Trades	60,140	# of ETFs Traded	768

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HND	3,998,787	\$4,362,716
XIU	3,840,370	\$111,649,888
XEG	3,091,391	\$46,915,579
HOU	1,519,172	\$28,213,128
HOD	1,404,637	\$15,077,212
HQD	1,170,647	\$9,419,907
HQU	1,046,115	\$10,860,205
ZEB	1,006,099	\$33,739,308
HSD	993,982	\$8,105,538
HXT	912,951	\$42,410,010

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	3,840,370	\$111,649,888
XEG	3,091,391	\$46,915,579
HXT	912,951	\$42,410,010
ZEB	1,006,099	\$33,739,308
HOU	1,519,172	\$28,213,128
XFN	506,069	\$22,163,609
XSP	493,544	\$20,740,789
HNU	414,539	\$15,186,665
HOD	1,404,637	\$15,077,212
XIC	442,496	\$13,486,871

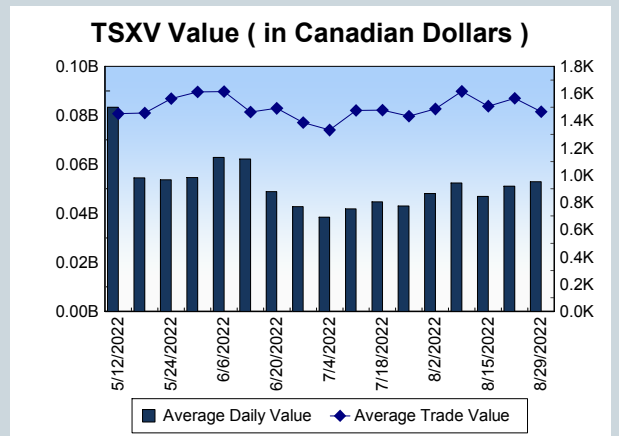
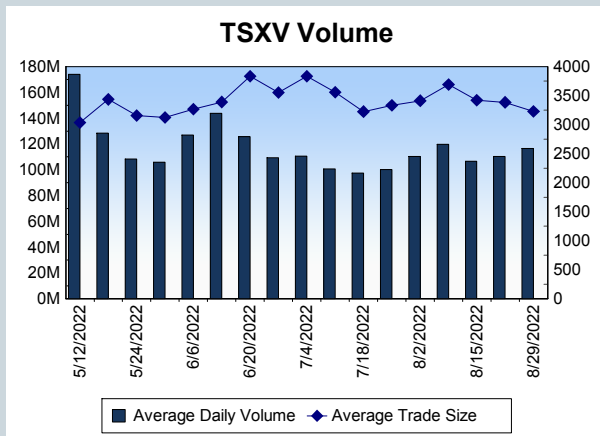
<b>Block Trades</b>	<b>Non Block Trades</b>
1,045	1,125,267

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	18,486,400
SOCIETE GENERALE CAPITA	17,405,500
MORGAN STANLEY CANADA	16,927,400
NATIONAL BANK FINANCIAL	12,246,000
BMO NESBITT BURNS INC.	10,987,600

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
SU	9,214,500
ENB	8,230,400
ABX	5,988,800
CVE	2,914,600
TD	2,566,900

TSXV	
Daily Volume	113,923,654
Daily Value	\$52,671,482
Daily Trades	37,050
Daily Symbols Traded	1,173

TSXV ANONYMOUS TRADING	
Daily Volume	54,416,132
Daily Value	\$27,080,344
Average Trade Size	3,180
% TSXV Volume	47.77%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
BAY	5,896,994	\$369,596
PQE	3,706,879	\$228,136
PEI	1,887,911	\$113,305
ADD	1,608,729	\$96,530
FUSE	1,472,640	\$126,992
CMC	1,215,923	\$80,404
LFST	1,186,668	\$94,773
VUL	1,129,730	\$544,307
AUN	1,128,536	\$11,310
TAL	1,123,502	\$798,510
LDI	1,089,111	\$95,717
SCZ	1,080,259	\$363,733
AFM	1,076,644	\$694,675
SOU	1,066,394	\$1,058,236
AIS	1,033,388	\$25,835
OGO	1,029,940	\$108,124
MWX	1,019,000	\$25,475
BLUE	1,002,000	\$10,030
SGU	880,052	\$17,601
RECO	832,941	\$3,422,635

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
RECO	832,941	\$3,422,635
TOI	38,519	\$2,636,194
PMET	351,110	\$2,434,511
SGML	84,661	\$2,382,172
HIVE	319,518	\$2,041,150
NOU	155,034	\$1,247,613
PNRL	647,110	\$1,237,238
LI	518,470	\$1,198,559
SALT	378,843	\$1,152,901
ISO	260,798	\$1,073,248
SOU	1,066,394	\$1,058,236
URC	272,263	\$1,052,005
LTH	682,241	\$928,357
TAL	1,123,502	\$798,510
EU	573,159	\$776,855
NGEX	330,188	\$697,501
AFM	1,076,644	\$694,675
GBRR	97,253	\$645,540
FL	257,940	\$588,248
QIPT	93,782	\$577,840

Dark TSX/TSXV Trading			
Volume	20,699,700	Daily Trades	88,950
Value	587,379,662	Daily Symbols Traded	1,175