

# DAILY REPORT



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July 5, 2023

Indices	July 5 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,103.89	20,204.87		-0.50 %
S&P/TSX 60 Index	1,211.18	1,216.71		-0.45 %
S&P/TSX Venture Composite	622.81	626.59		-0.60 %
S&P/TSX Completion Index	1,184.98	1,193.26		-0.69 %
S&P/TSX Smallcap Index	679.11	685.00		-0.86 %

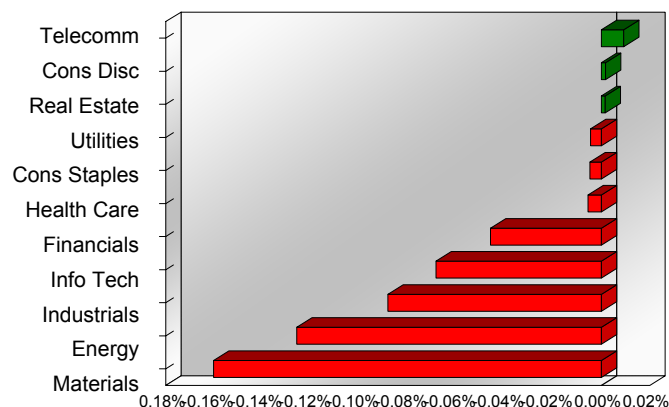
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
65	159	5

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	3.53	CP	-7.89
BMO	2.21	CSU	-7.26
BN	1.71	CNR	-6.60
ATD	1.71	SHOP	-6.19
WCN	1.16	WPM	-5.64
GIB.A	1.15	CNQ	-5.27
TRI	0.97	TECK.B	-5.23
T	0.91	ENB	-5.23
QBR.B	0.89	TRP	-4.62
POW	0.87	BNS	-4.26

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
ASTL	5.34%	SDE z	-100.00%
CRR.UN	2.98%	OR	-9.83%
QBR.B	2.43%	EQX	-5.99%
CCA	2.25%	BB	-5.01%
BDGI	2.22%	EFR	-4.47%
PSK	2.18%	TLRY	-4.39%
BBU.UN	1.74%	DPM	-3.65%
LUN	1.64%	CFP	-3.41%
LSPD	1.52%	MAG	-3.28%
ZZZ	1.44%	WPM	-3.12%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Communication Services	5	4.23 %	\$121.69	1.86
Consumer Discretionary	15	3.94 %	\$113.13	0.36
Real Estate	21	2.42 %	\$69.64	0.31
Utilities	16	4.48 %	\$128.79	-0.90
Consumer Staples	11	4.21 %	\$120.97	-0.95
Health Care	4	0.26 %	\$7.41	-1.12
Financials	29	30.73 %	\$883.25	-9.25
Information Technology	11	7.81 %	\$224.59	-13.81
Industrials	26	13.64 %	\$392.04	-17.83
Energy	41	16.62 %	\$477.75	-25.44
Materials	50	11.65 %	\$334.75	-32.38
<b>S&amp;P/TSX Composite Index</b>	<b>229</b>	<b>100.00 %</b>	<b>\$2,874.03</b>	<b>-99.15</b>

S&P/TSX Composite Index - Sectors Returns



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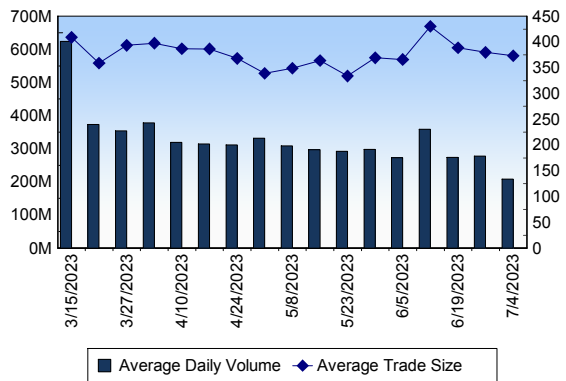
## TSX

Daily Volume	277,592,650
Daily Value	\$9,215,719,848
Daily Trades	754,261
Daily Symbols Traded	2,071

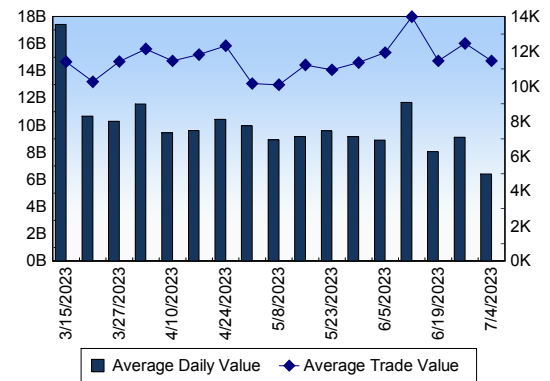
## TSX ANONYMOUS TRADING

Daily Volume	124,202,358
Daily Value	\$4,336,227,292
Average Trade Size	334
% TSX Volume	44.74 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
WEED	8,583,021	\$5,517,826
TD	8,241,485	\$685,647,561
BNS	7,543,267	\$488,824,133
TRP	6,398,138	\$337,768,877
ENB	6,088,835	\$297,576,006
CNQ	6,050,722	\$446,993,502
HUT	5,822,044	\$27,858,598
MFC	5,175,099	\$128,617,129
CPG	4,742,109	\$42,630,933
AQN	4,609,847	\$51,408,316
OR	4,333,860	\$80,400,830
RY	4,277,872	\$543,476,192
CVE	4,107,816	\$93,870,101
POW	3,736,889	\$134,995,254
SU	3,616,725	\$141,489,904
ABX	3,320,863	\$73,937,642
SHOP	2,930,048	\$249,201,926
BTE	2,889,470	\$12,590,355
PPL	2,836,928	\$116,841,818
SLF	2,785,183	\$191,130,524

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	8,241,485	\$685,647,561
RY	4,277,872	\$543,476,192
BNS	7,543,267	\$488,824,133
CNQ	6,050,722	\$446,993,502
TRP	6,398,138	\$337,768,877
ENB	6,088,835	\$297,576,006
SHOP	2,930,048	\$249,201,926
BMO	2,037,248	\$245,309,191
SLF	2,785,183	\$191,130,524
NTR	2,208,980	\$175,413,713
CP	1,373,660	\$146,810,521
SU	3,616,725	\$141,489,904
CM	2,438,829	\$137,526,872
POW	3,736,889	\$134,995,254
CNR	808,849	\$128,874,773
MFC	5,175,099	\$128,617,129
PPL	2,836,928	\$116,841,818
MG	1,549,172	\$116,384,181
TOU	1,775,459	\$110,116,032
AEM	1,660,994	\$109,348,757

### ETF Trading

Daily Volume	19,855,974	Average Trade Value	\$11,068
Daily Value	\$491,085,924	Average Trade Size	448
# Trades	44,369	# of ETFs Traded	873

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	2,058,169	\$31,427,797
XIU	1,239,368	\$38,002,788
HOD	1,047,025	\$11,607,968
HOU	1,033,791	\$11,753,508
ZSP	981,223	\$63,338,207
XEG	693,764	\$10,115,714
ZEB	579,176	\$19,475,935
XGD	368,930	\$6,419,192
DLR	366,853	\$4,959,262
HGU	365,926	\$4,743,691

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
ZSP	981,223	\$63,338,207
XIU	1,239,368	\$38,002,788
HNU	2,058,169	\$31,427,797
ZEB	579,176	\$19,475,935
HND	301,824	\$16,617,211
HOU	1,033,791	\$11,753,508
HOD	1,047,025	\$11,607,968
HXCN	358,401	\$11,307,423
XEG	693,764	\$10,115,714
VFV	80,403	\$8,413,609

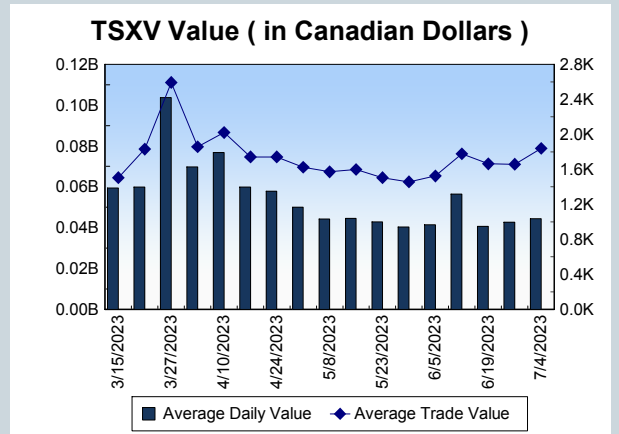
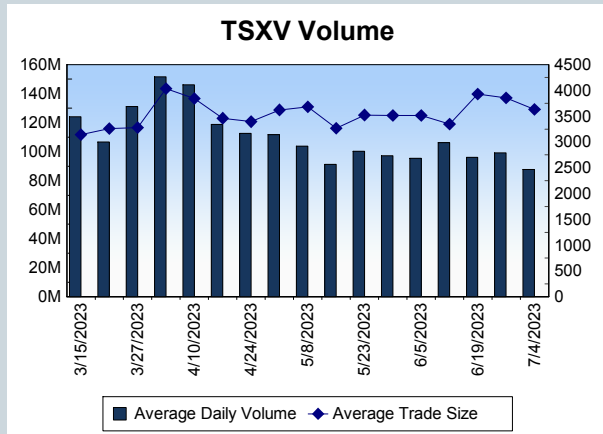
<b>Block Trades</b>	<b>Non Block Trades</b>
1,074	753,187

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	22,614,400
BMO NESBITT BURNS INC.	22,514,900
RBC CAPITAL MARKETS	17,497,100
MERRILL LYNCH CANADA LT	14,746,100
INSTINET CANADA LTD.	12,498,800

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
BNS	5,545,400
TD	5,079,300
TRP	4,616,500
ENB	4,124,300
CNQ	4,048,100

TSXV	
Daily Volume	91,247,703
Daily Value	\$51,550,915
Daily Trades	27,016
Daily Symbols Traded	1,080

TSXV ANONYMOUS TRADING	
Daily Volume	45,689,353
Daily Value	\$28,291,956
Average Trade Size	3,201
% TSXV Volume	50.07%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
C	3,283,040	\$53,766
STND	1,960,576	\$48,704
KIP	1,464,019	\$414,547
LCX	1,369,662	\$549,892
SMN	1,329,000	\$73,095
LMR	1,122,350	\$28,811
SAO	1,007,000	\$61,830
AIS	1,000,000	\$10,000
OMG	984,309	\$50,590
HIVE	816,972	\$5,461,193
HPM	798,000	\$28,145
FUU	793,863	\$293,764
SIE	770,245	\$34,661
LTH	756,830	\$1,823,841
BTI	727,000	\$7,270
TECT	722,250	\$78,120
QUIS	711,243	\$224,886
AGD	697,000	\$6,970
ABR	693,287	\$2,314,816
DHB	678,000	\$8,690

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	816,972	\$5,461,193
TOI	37,848	\$4,099,547
NGEX	525,734	\$3,794,674
CNL	547,000	\$3,261,619
ABR	693,287	\$2,314,816
SGD	515,831	\$2,039,136
PMET	119,818	\$1,913,545
LTH	756,830	\$1,823,841
LMN	56,880	\$1,045,154
ARTG	196,504	\$921,950
NFG	102,904	\$686,022
SLI	109,483	\$648,686
LCX	1,369,662	\$549,892
ALV	44,661	\$457,685
PTK	74,272	\$442,037
KIP	1,464,019	\$414,547
YES	531,167	\$403,880
CRE	200,056	\$361,005
ISO	141,124	\$353,692
LI	125,240	\$334,307

Dark TSX/TSXV Trading			
Volume	17,168,920	Daily Trades	81,924
Value	553,392,701	Daily Symbols Traded	1,255