DAILY REPORT



For more information, email trading sales@tsx.com

September 14, 2023

Indices	September 14 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,567.84	20,278.94		1.42 %
S&P/TSX 60 Index	1,235.01	1,217.25		1.46 %
S&P/TSX Venture Composite	588.08	582.90		0.89 %
S&P/TSX Completion Index	1,229.62	1,214.13		1.28 %
S&P/TSX Smallcap Index	703.33	694.17		1.32 %

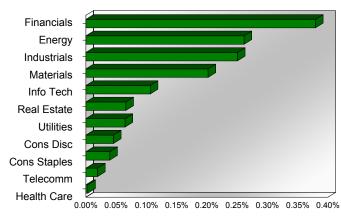
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
199	23	4

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CNR	22.58	BCE	-3.06
ENB	17.65	LB	-1.17
CP	15.04	DND	-1.03
TD	14.87	BB	-0.67
RY	14.58	TFII	-0.64
CSU	11.85	AC	-0.53
BN	10.56	GIL	-0.43
TRP	9.05	WCN	-0.34
ВМО	7.08	NVEI	-0.16
SHOP	7.03	TXG	-0.13

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
BLDP	7.78%	DND	-19.01%
MAG	6.54%	LB	-12.46%
CS	5.64%	BB	-2.54%
IMG	4.53%	TXG	-1.60%
FIL	4.48%	NVEI	-1.55%
TVE	4.36%	PLC	-1.31%
FM	4.08%	JWEL	-1.25%
IIP.UN	3.83%	KNT	-1.16%
HBM	3.82%	AC	-1.11%
FCR.UN	3.77%	TSU	-0.93%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Financials	28	30.27 %	\$889.07	76.97
Energy	40	18.18 %	\$533.98	53.03
Industrials	26	13.54 %	\$397.66	50.77
Materials	50	11.64 %	\$341.72	40.94
Information Technology	11	7.79 %	\$228.63	21.59
Real Estate	21	2.42 %	\$70.95	13.39
Utilities	16	4.19 %	\$123.15	13.11
Consumer Discretionary	14	3.63 %	\$106.49	9.23
Consumer Staples	11	4.26 %	\$125.16	8.02
Communication Services	5	3.77 %	\$110.73	3.89
Health Care	4	0.31 %	\$9.21	0.61
S&P/TSX Composite Index	226	100.00 %	\$2,936.76	291.55

S&P/TSX Composite Index - Sectors Returns



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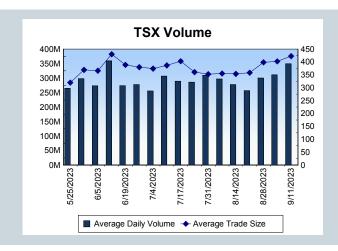
Daily Volume
Daily Value
Daily Trades
Daily Symbols Traded

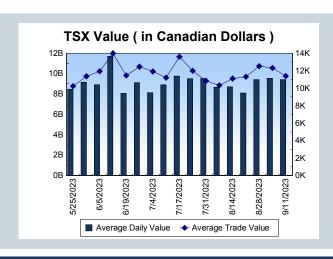
377,605,384 \$11,103,493,710 946,402 2,016

TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

174,662,856 \$5,638,874,452 380 46.26 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
WEED	22,683,897	\$40,206,832
SU	11,160,337	\$524,459,651
ACB	9,538,197	\$11,095,145
TRP	9,463,949	\$478,644,486
TD	8,356,248	\$700,815,301
CNQ	8,332,707	\$728,699,865
ENB	8,128,547	\$386,447,823
MFC	7,147,942	\$185,671,620
BNS	4,927,473	\$321,439,165
CVE	4,840,542	\$136,161,553
NXE	4,815,303	\$40,358,180
POW	4,640,244	\$176,991,355
TVE	4,391,009	\$17,728,814
ATH	4,340,048	\$17,401,795
PPL	4,137,106	\$173,553,544
FCU	3,988,609	\$3,568,600
BTE	3,827,589	\$22,759,748
Т	3,742,503	\$87,036,405
DML	3,581,595	\$7,589,151
K	3,580,717	\$24,309,478

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
CNQ	8,332,707	\$728,699,865	
TD	8,356,248	\$700,815,301	
SU	11,160,337	\$524,459,651	
TRP	9,463,949	\$478,644,486	
ENB	8,128,547	\$386,447,823	
CNR	2,082,098	\$323,902,982	
BNS	4,927,473	\$321,439,165	
RY	2,455,504	\$302,973,502	
SHOP	3,160,082	\$270,779,649	
NA	2,647,226	\$248,975,345	
ВМО	1,618,101	\$192,594,665	
MFC	7,147,942	\$185,671,620	
POW	4,640,244	\$176,991,355	
PPL	4,137,106	\$173,553,544	
CP	1,503,150	\$161,703,521	
BCE	2,860,374	\$158,224,414	
СМ	2,735,693	\$150,419,781	
ATD	1,942,149	\$143,146,760	
CVE	4,840,542	\$136,161,553	
QSR	1,417,608	\$131,230,468	

		ETF Trading	
Daily Volume	27,424,663	Average Trade Value	\$15,465
Daily Value	\$638,948,894	Average Trade Size	664
# Trades	41,316	# of ETFs Traded	858

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XIU	3,163,971	\$98,403,905
HNU	2,832,418	\$38,840,922
ZEB	2,543,744	\$83,940,188
HQU	1,439,155	\$21,105,020
HQD	1,287,921	\$23,997,540
HOD	1,247,476	\$8,518,262
XEG	946,096	\$16,559,118
XRE	702,023	\$11,453,419
HXD	537,322	\$3,636,886
HOU	430,611	\$7,647,520

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	3,163,971	\$98,403,905
ZEB	2,543,744	\$83,940,188
HNU	2,832,418	\$38,840,922
HQD	1,287,921	\$23,997,540
HQU	1,439,155	\$21,105,020
HND	394,532	\$20,110,312
XEG	946,096	\$16,559,118
XFN	349,365	\$15,772,659
VFV	129,167	\$13,955,468
XRE	702,023	\$11,453,419

Block Trades
1,415

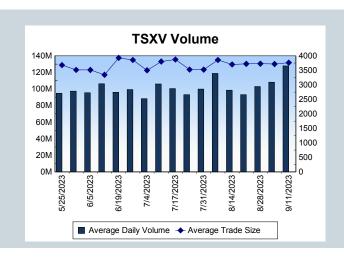
Non Block Trades
944,987

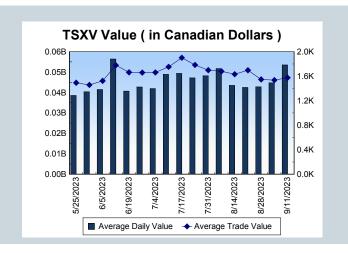
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	36,448,500
BMO NESBITT BURNS INC.	25,109,800
RBC CAPITAL MARKETS	15,159,100
TD SECURITIES INC.	14,843,500
NATIONAL BANK FINANCIAL	13,447,100

TSXV	
Daily Volume	138,287,184
Daily Value	\$63,707,710
Daily Trades	37,784
Daily Symbols Traded	1,099

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
SU	7,888,300		
TRP	7,134,500		
CNQ	6,290,700		
TD	5,040,700		
MFC	4,559,400		

TSXV ANONYMOUS TRADING			
Daily Volume Daily Value Average Trade Size % TSXV Volume	68,474,734 \$34,581,959 3,479 49.52%		





Top 20 TSXV Symbols by Volume					
Symbol	TSXV Volume	TSXV Value			
GXU	3,638,158	\$514,669			
FUU	2,616,112	\$1,162,556			
DM	2,541,696	\$210,922			
CMC	2,329,936	\$104,398			
ETL	2,070,398	\$8,662,799			
AEC	2,033,915	\$187,079			
WRLG	1,856,700	\$1,115,483			
AAZ	1,785,111	\$82,680			
CCW	1,688,475	\$57,562			
SIE	1,669,500	\$84,445			
VERT	1,480,200	\$85,362			
LGN	1,466,737	\$1,570,198			
FAIR	1,409,500	\$88,485			
ABRA	1,407,948	\$475,137			
SCZ	1,334,141	\$234,094			
BSK	1,317,718	\$116,353			
LNGE.WT	1,200,000	\$60,125			
NILI	1,198,852	\$1,338,081			
SIC	1,186,700	\$97,915			
PRSN	1,174,190	\$105,760			

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
ETL	2,070,398	\$8,662,799			
TOI	38,363	\$3,648,987			
ABR	798,233	\$2,297,869			
LCX	608,214	\$2,245,865			
EU	556,295	\$2,210,619			
LGN	1,466,737	\$1,570,198			
CUR	752,788	\$1,386,871			
NILI	1,198,852	\$1,338,081			
SGML	23,513	\$1,176,215			
FUU	2,616,112	\$1,162,556			
HIVE	252,288	\$1,123,680			
WRLG	1,856,700	\$1,115,483			
PMET	87,122	\$1,097,900			
NGEX	161,752	\$942,382			
NFG	148,740	\$883,748			
NOVR	488,894	\$751,935			
HITI	240,952	\$646,345			
MTA	146,600	\$645,897			
LI	297,375	\$621,101			
ISO	135,011	\$594,941			

Dark TSX/TSXV Trading					
Volume	26,572,700	Daily Trades	105,847		
Value	783,156,652	Daily Symbols Traded	1,272		