

DAILY REPORT



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September 19, 2023

Indices	September 19 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,218.89	20,492.83		-1.34 %
S&P/TSX 60 Index	1,213.46	1,229.60		-1.31 %
S&P/TSX Venture Composite	581.72	591.09		-1.59 %
S&P/TSX Completion Index	1,211.25	1,228.93		-1.44 %
S&P/TSX Smallcap Index	690.36	702.99		-1.80 %

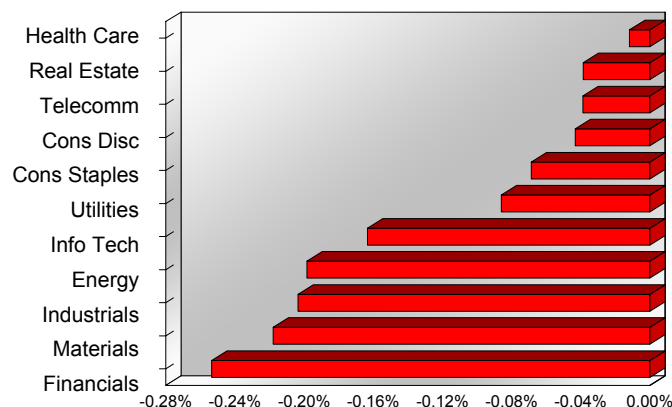
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
20	206	1

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
MFC	3.01	SHOP	-15.73
MX	1.39	CNR	-14.12
FFH	0.72	BN	-12.17
IAG	0.25	TD	-11.72
PXT	0.21	RY	-9.72
CCA	0.18	CP	-9.70
STLC	0.17	CNQ	-9.62
SJ	0.10	FM	-8.15
QBR.B	0.10	CSU	-8.12
ASTL	0.10	BMO	-7.14

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
MX	4.99%	EQX	-19.97%
CCA	2.24%	BHC	-8.14%
STLC	1.98%	LAC	-7.51%
ASTL	1.54%	EFR	-6.27%
PXT	1.08%	FM	-6.13%
MFC	0.88%	FR	-5.40%
CSH.UN	0.48%	HBM	-4.73%
IFP	0.48%	DML	-4.46%
SJ	0.45%	OTEX	-4.41%
FFH	0.39%	CG	-4.10%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Health Care	4	0.30 %	\$8.70	-2.39
Real Estate	21	2.42 %	\$70.01	-7.88
Communication Services	5	3.78 %	\$109.33	-7.92
Consumer Discretionary	14	3.63 %	\$104.81	-8.82
Consumer Staples	11	4.15 %	\$120.08	-14.04
Utilities	16	4.21 %	\$121.59	-17.61
Information Technology	11	7.47 %	\$215.91	-33.48
Energy	40	18.17 %	\$525.06	-40.66
Industrials	26	13.48 %	\$389.52	-41.71
Materials	51	11.80 %	\$341.13	-44.65
Financials	28	30.59 %	\$883.94	-51.93
S&P/TSX Composite Index	227	100.00 %	\$2,890.09	-271.10

S&P/TSX Composite Index - Sectors Returns



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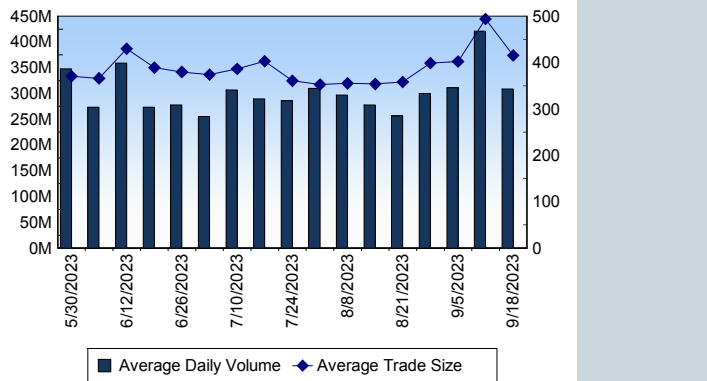
TSX

Daily Volume	308,707,659
Daily Value	\$9,128,110,962
Daily Trades	793,234
Daily Symbols Traded	2,017

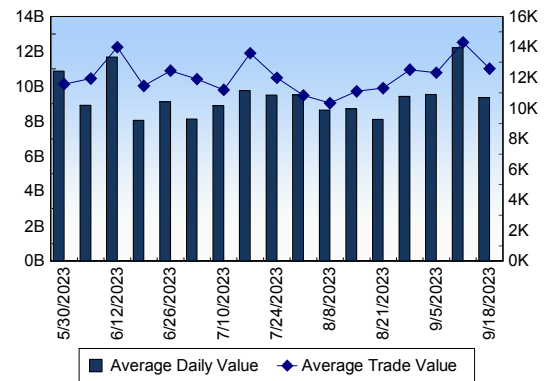
TSX ANONYMOUS TRADING

Daily Volume	150,418,375
Daily Value	\$5,035,071,335
Average Trade Size	402
% TSX Volume	48.73 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
BTE	11,655,601	\$66,384,426
BNS	11,314,931	\$733,600,419
TRP	10,533,891	\$527,090,112
WEED	10,459,811	\$15,686,933
CNQ	9,281,784	\$798,062,738
ACB	6,867,087	\$8,393,319
TD	6,039,365	\$501,312,768
ENB	5,243,465	\$246,401,056
SU	4,724,688	\$221,547,920
CVE	4,128,382	\$114,298,641
MFC	3,985,538	\$104,781,407
CPG	3,425,863	\$38,341,954
BIR	3,405,910	\$26,770,948
BTO	3,177,296	\$13,542,396
SHOP	3,051,309	\$237,786,036
DML	2,978,105	\$6,451,309
POW	2,917,673	\$110,816,348
ABX	2,817,218	\$61,900,130
EQX	2,694,724	\$15,672,672
RY	2,658,502	\$325,346,260

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
CNQ	9,281,784	\$798,062,738
BNS	11,314,931	\$733,600,419
TRP	10,533,891	\$527,090,112
TD	6,039,365	\$501,312,768
RY	2,658,502	\$325,346,260
ENB	5,243,465	\$246,401,056
SHOP	3,051,309	\$237,786,036
SU	4,724,688	\$221,547,920
NA	1,916,400	\$181,271,616
BMO	1,398,106	\$164,749,028
CNR	1,009,813	\$154,502,761
BCE	2,336,624	\$127,691,603
CVE	4,128,382	\$114,298,641
POW	2,917,673	\$110,816,348
MFC	3,985,538	\$104,781,407
CM	1,800,729	\$98,985,714
CP	938,394	\$98,819,108
AEM	1,463,899	\$96,883,219
TOU	1,399,108	\$96,667,153
FTS	1,698,725	\$93,668,229

ETF Trading

Daily Volume	27,658,448	Average Trade Value	\$13,770
Daily Value	\$626,139,934	Average Trade Size	608
# Trades	45,471	# of ETFs Traded	868

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
ZEB	2,054,526	\$67,502,815
HOD	2,051,187	\$13,404,787
HNU	2,041,872	\$28,486,384
XIU	2,006,770	\$61,625,304
HQU	1,753,106	\$24,717,094
XEG	1,596,800	\$27,567,851
DLR	795,851	\$10,988,616
HQD	790,127	\$15,361,740
HOU	628,899	\$11,595,780
XBB	564,281	\$14,990,207

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
ZEB	2,054,526	\$67,502,815
XIU	2,006,770	\$61,625,304
HNU	2,041,872	\$28,486,384
XEG	1,596,800	\$27,567,851
HND	533,978	\$26,757,063
HQU	1,753,106	\$24,717,094
VFV	194,932	\$20,661,156
ZSP	252,561	\$16,468,652
HQD	790,127	\$15,361,740
XBB	564,281	\$14,990,207

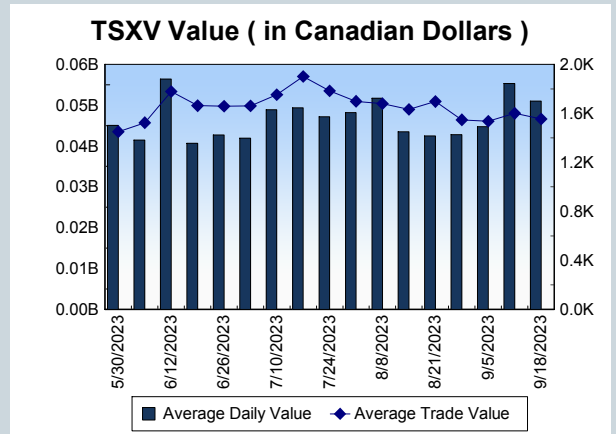
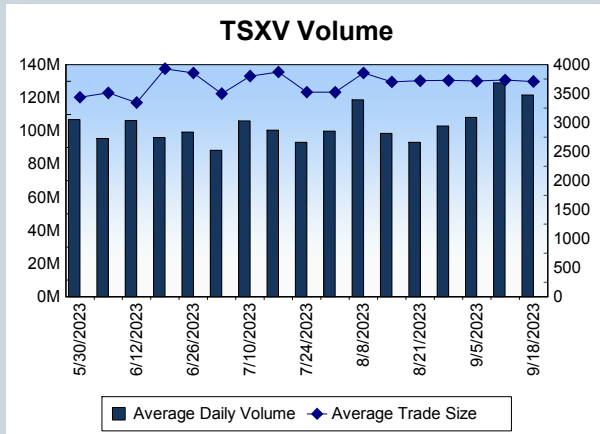
Block Trades	Non Block Trades
1,166	792,068

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	25,877,800
BMO NESBITT BURNS INC.	22,071,150
RBC CAPITAL MARKETS	13,609,700
NATIONAL BANK FINANCIAL	10,936,800
MERRILL LYNCH CANADA LT	9,032,900

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
BNS	9,695,500
TRP	8,807,200
CNQ	7,090,600
TD	3,316,400
ENB	2,219,700

TSXV	
Daily Volume	124,768,131
Daily Value	\$47,650,923
Daily Trades	30,923
Daily Symbols Traded	1,059

TSXV ANONYMOUS TRADING	
Daily Volume	65,644,516
Daily Value	\$26,701,195
Average Trade Size	4,188
% TSXV Volume	52.61%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
KLM	4,473,960	\$22,370
NHHH	3,231,395	\$265,093
RGD	2,590,567	\$1,157,486
NGMD	2,355,393	\$246,735
NILI	2,111,563	\$2,692,553
PTU	2,058,000	\$104,175
LGN	2,035,154	\$2,049,685
BRG	1,510,585	\$45,413
ABI	1,488,991	\$59,485
LOU	1,441,424	\$979,631
RDU	1,402,484	\$375,783
SIE	1,382,325	\$90,450
WINS	1,240,226	\$330,002
WRLG	1,229,536	\$853,474
SPX	1,182,500	\$17,763
ORM	1,144,224	\$110,064
ETL	1,048,140	\$3,696,167
VERT	986,666	\$70,527
OOR	965,000	\$14,475
BAY	924,837	\$147,497

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
ETL	1,048,140	\$3,696,167
TOI	33,853	\$3,307,229
NILI	2,111,563	\$2,692,553
LGN	2,035,154	\$2,049,685
EU	350,147	\$1,513,001
LMN	57,577	\$1,223,655
RGD	2,590,567	\$1,157,486
LOU	1,441,424	\$979,631
ABR	321,959	\$968,512
CUR	447,107	\$869,355
WRLG	1,229,536	\$853,474
CRE	378,057	\$743,466
HIVE	172,711	\$740,796
SGML	13,502	\$703,173
PMET	60,566	\$697,453
SGD	152,861	\$677,688
ARTG	113,870	\$667,142
LTH	261,500	\$550,216
RDU	1,402,484	\$375,783
GOT	517,772	\$357,003

Dark TSX/TSXV Trading			
Volume	19,921,900	Daily Trades	82,562
Value	560,996,149	Daily Symbols Traded	1,238