

DAILY REPORT



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August 24, 2023

Indices	August 24 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,775.83	19,879.79		-0.52 %
S&P/TSX 60 Index	1,184.05	1,189.42		-0.45 %
S&P/TSX Venture Composite	584.13	593.51		-1.58 %
S&P/TSX Completion Index	1,196.69	1,206.60		-0.82 %
S&P/TSX Smallcap Index	686.61	692.61		-0.87 %

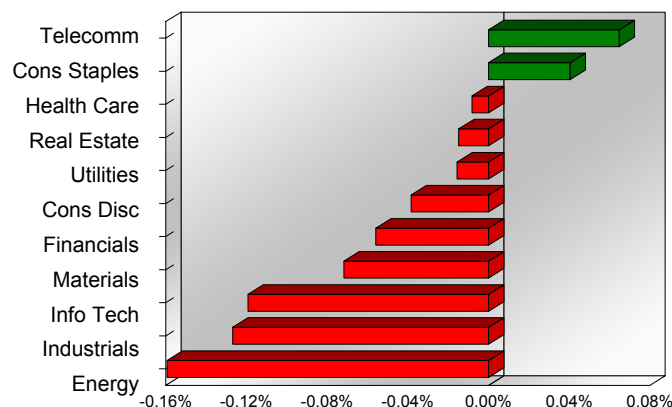
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
56	165	6

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	23.55	TD	-33.53
BCE	8.81	SHOP	-12.49
ATD	6.49	CNQ	-7.85
NTR	3.28	CP	-7.07
T	2.87	CSU	-6.41
MFC	2.62	FM	-5.23
CM	2.20	CNR	-5.08
RCI.B	1.16	CVE	-4.27
AGI	0.79	TECK.B	-3.18
SLF	0.75	QSR	-3.15

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
TXG	2.99%	TLRY	-9.17%
BCE	2.44%	DND	-4.93%
RY	1.96%	MEG	-4.06%
ATD	1.72%	FM	-3.98%
AGI	1.71%	CS	-3.84%
DPM	1.61%	LSPD	-3.75%
TIXT	1.57%	AAV	-3.38%
OGC	1.42%	IVN	-3.37%
ENGH	1.39%	LUN	-3.32%
KNT	1.30%	ATH	-3.26%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Communication Services	5	3.91 %	\$110.58	12.89
Consumer Staples	11	4.28 %	\$120.85	8.06
Health Care	4	0.30 %	\$8.44	-1.62
Real Estate	21	2.40 %	\$67.89	-2.92
Utilities	16	4.29 %	\$121.34	-3.10
Consumer Discretionary	14	3.67 %	\$103.58	-7.63
Financials	29	30.44 %	\$860.06	-11.11
Materials	50	11.85 %	\$334.73	-14.26
Information Technology	11	7.45 %	\$210.58	-23.70
Industrials	26	13.71 %	\$387.44	-25.23
Energy	40	17.69 %	\$499.86	-31.68
S&P/TSX Composite Index	227	100.00 %	\$2,825.34	-100.31

S&P/TSX Composite Index - Sectors Returns



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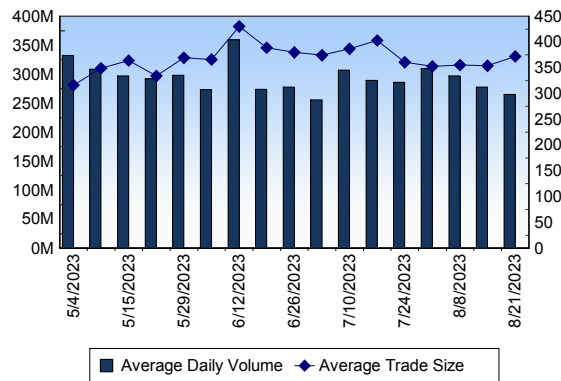
TSX

Daily Volume	261,360,812
Daily Value	\$8,056,269,256
Daily Trades	730,116
Daily Symbols Traded	1,969

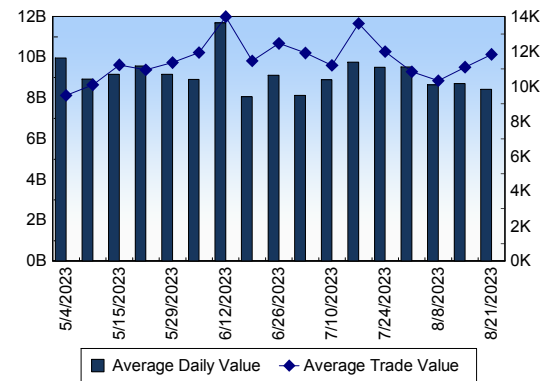
TSX ANONYMOUS TRADING

Daily Volume	114,626,420
Daily Value	\$3,778,816,187
Average Trade Size	318
% TSX Volume	43.86 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
MFC	10,521,754	\$255,932,115
ENB	6,952,440	\$322,885,842
TD	6,388,404	\$520,088,540
CVE	5,388,342	\$136,069,880
TRP	4,706,336	\$224,506,636
BCE	4,615,610	\$258,422,888
SU	4,577,661	\$202,506,739
CNQ	4,522,190	\$369,328,632
GWO	4,471,681	\$169,510,943
WEED	3,481,101	\$1,859,783
CPG	3,453,855	\$37,660,475
CM	3,366,555	\$181,610,906
HNU	3,295,974	\$44,259,210
ATH	3,294,949	\$11,909,018
SLF	3,243,869	\$209,350,045
BTE	2,988,604	\$15,635,083
RY	2,978,216	\$364,378,987
HUT	2,962,841	\$9,298,364
ARX	2,951,919	\$57,771,617
NXE	2,881,376	\$20,208,176

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	6,388,404	\$520,088,540
CNQ	4,522,190	\$369,328,632
RY	2,978,216	\$364,378,987
ENB	6,952,440	\$322,885,842
BMO	2,477,171	\$279,467,021
BCE	4,615,610	\$258,422,888
MFC	10,521,754	\$255,932,115
TRP	4,706,336	\$224,506,636
SLF	3,243,869	\$209,350,045
SU	4,577,661	\$202,506,739
SHOP	2,606,165	\$196,778,977
CM	3,366,555	\$181,610,906
GWO	4,471,681	\$169,510,943
CNR	1,073,308	\$163,227,271
TOU	2,429,800	\$160,514,761
CVE	5,388,342	\$136,069,880
ATD	1,601,832	\$112,889,148
BNS	1,723,966	\$107,689,211
CP	1,005,783	\$106,978,814
NA	826,465	\$82,327,114

ETF Trading

Daily Volume	24,442,138	Average Trade Value	\$13,685
Daily Value	\$558,805,814	Average Trade Size	599
# Trades	40,833	# of ETFs Traded	811

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	3,295,974	\$44,259,210
XEG	1,788,190	\$28,867,412
XIU	1,652,897	\$49,835,943
BTCC.B	1,566,273	\$8,007,849
ZEB	988,696	\$32,298,659
HQU	940,095	\$13,087,139
HOD	759,238	\$6,832,160
HQD	666,620	\$13,213,044
ZSP	591,184	\$38,846,337
DLR	567,307	\$7,887,288

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,652,897	\$49,835,943
HNU	3,295,974	\$44,259,210
ZSP	591,184	\$38,846,337
ZEB	988,696	\$32,298,659
XEG	1,788,190	\$28,867,412
XSP	421,737	\$19,624,800
XQQ	169,280	\$19,332,180
HND	304,637	\$16,454,037
VFV	137,885	\$14,693,076
HQD	666,620	\$13,213,044

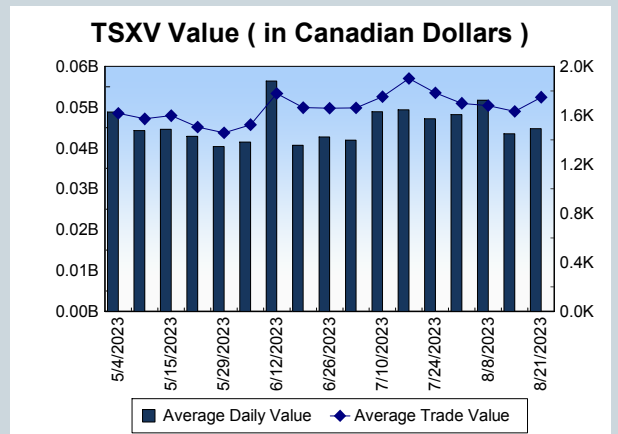
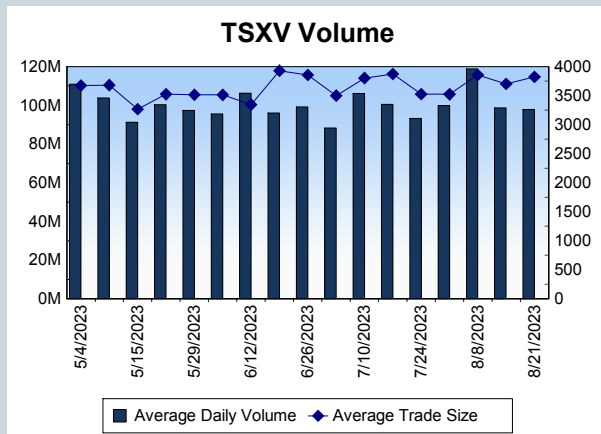
Block Trades	Non Block Trades
1,129	728,987

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	17,913,500
CIBC WORLD MARKETS INC.	17,092,500
GOLDMAN SACHS CANADA I	16,733,400
BMO NESBITT BURNS INC.	9,353,400
NATIONAL BANK FINANCIAL	8,730,900

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
MFC	8,689,900
ENB	5,450,600
GWO	3,688,800
TRP	3,237,200
CNQ	2,732,000

TSXV	
Daily Volume	89,993,427
Daily Value	\$40,932,310
Daily Trades	23,998
Daily Symbols Traded	1,018

TSXV ANONYMOUS TRADING	
Daily Volume	44,079,520
Daily Value	\$21,063,082
Average Trade Size	3,673
% TSXV Volume	48.98%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
BNCH	4,266,000	\$1,025,160
REVO	4,090,125	\$150,025
BAY	2,959,263	\$646,698
LGN	1,930,635	\$2,005,848
FDR	1,517,523	\$857,451
RHC	1,287,331	\$407,916
ZONE	1,040,000	\$15,600
LFST	979,371	\$19,545
ROOF	913,000	\$141,350
LKY	910,000	\$9,100
MNTR	805,118	\$24,158
QUIS	743,965	\$245,508
ZON	732,100	\$54,123
POR	713,300	\$52,296
KORE	711,700	\$46,672
GRAT	710,884	\$170,759
PEI	695,977	\$75,920
GUG	678,000	\$34,850
NILI	627,127	\$416,493
GXU	602,248	\$72,614

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	37,745	\$3,980,164
LGN	1,930,635	\$2,005,848
ABR	538,473	\$1,797,804
ARTG	310,272	\$1,779,773
ETL	505,769	\$1,735,765
HIVE	283,129	\$1,366,026
BNCH	4,266,000	\$1,025,160
LMN	44,829	\$942,956
FDR	1,517,523	\$857,451
AEP	599,392	\$757,622
NFG	111,441	\$680,344
PMET	57,553	\$648,268
BAY	2,959,263	\$646,698
LTH	270,986	\$641,429
CNL	103,400	\$617,686
BRW	549,750	\$564,483
NGEX	66,692	\$431,232
LI	257,984	\$430,140
SGD	82,156	\$422,452
NILI	627,127	\$416,493

Dark TSX/TSXV Trading			
Volume	15,111,620	Daily Trades	70,765
Value	481,111,273	Daily Symbols Traded	1,172