

# DAILY REPORT



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August 29, 2023

Indices	August 29 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,290.41	20,025.14		1.32 %
S&P/TSX 60 Index	1,214.77	1,198.39		1.37 %
S&P/TSX Venture Composite	588.15	582.72		0.93 %
S&P/TSX Completion Index	1,228.20	1,214.25		1.15 %
S&P/TSX Smallcap Index	707.02	698.10		1.28 %

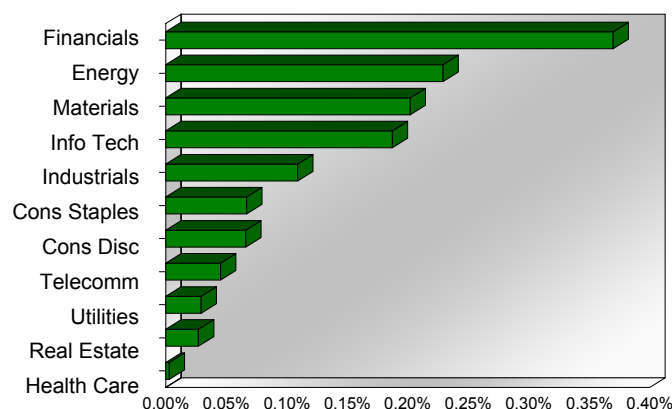
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
213	11	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SHOP	26.99	FFH	-1.64
TD	15.66	CCO	-0.80
CNQ	15.11	GFL	-0.39
BNS	14.45	NXE	-0.25
BN	13.17	CSH.UN	-0.20
SU	7.46	AP.UN	-0.14
ATD	6.75	SPB	-0.10
NTR	6.23	SES	-0.06
RY	6.18	DML	-0.05
MFC	5.98	ATH	-0.04

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
NVEI	7.18%	NXE	-1.27%
LSPD	4.73%	CSH.UN	-1.15%
SHOP	4.08%	FFH	-0.94%
ATZ	3.89%	SPB	-0.87%
WDO	3.79%	AP.UN	-0.75%
SVI	3.71%	GFL	-0.63%
DOO	3.58%	CCO	-0.54%
FM	3.37%	DML	-0.53%
CS	3.32%	SES	-0.41%
LAC	3.30%	ATH	-0.27%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	29	30.24 %	\$876.73	74.06
Energy	40	17.89 %	\$518.70	45.89
Materials	50	11.95 %	\$346.37	40.43
Information Technology	11	7.57 %	\$219.31	37.51
Industrials	26	13.59 %	\$393.90	21.85
Consumer Staples	11	4.23 %	\$122.68	13.37
Consumer Discretionary	14	3.65 %	\$105.93	13.23
Communication Services	5	3.93 %	\$113.95	9.04
Utilities	16	4.23 %	\$122.60	5.83
Real Estate	21	2.41 %	\$69.96	5.40
Health Care	4	0.30 %	\$8.72	0.57
<b>S&amp;P/TSX Composite Index</b>	<b>227</b>	<b>100.00 %</b>	<b>\$2,898.85</b>	<b>267.17</b>

S&P/TSX Composite Index - Sectors Returns



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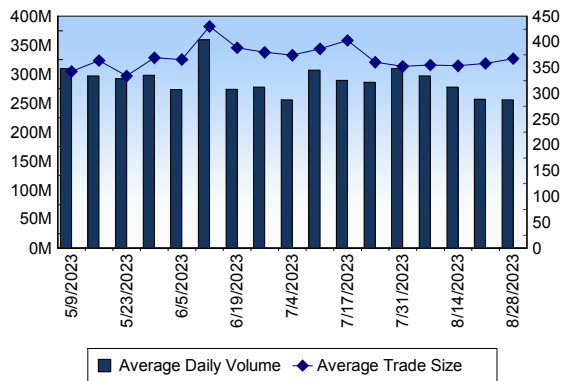
## TSX

Daily Volume	273,439,388
Daily Value	\$8,659,311,092
Daily Trades	770,139
Daily Symbols Traded	2,047

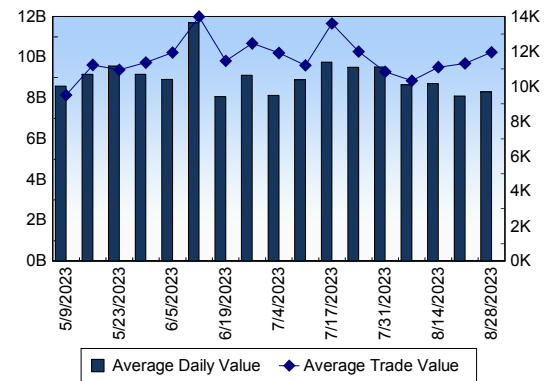
## TSX ANONYMOUS TRADING

Daily Volume	122,249,909
Daily Value	\$4,065,169,084
Average Trade Size	347
% TSX Volume	44.71 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
MFC	11,159,935	\$277,639,736
CVE	7,834,432	\$206,253,661
SU	7,762,777	\$356,261,764
CNQ	5,904,543	\$510,628,182
HUT	5,496,957	\$19,327,299
BNS	5,001,508	\$320,777,955
ENB	4,581,436	\$217,691,882
SLF	4,236,472	\$275,338,917
TD	4,169,883	\$346,694,171
SHOP	4,093,659	\$325,357,659
TRP	4,069,955	\$198,954,929
XIU	3,972,710	\$121,169,545
BMO	3,501,829	\$398,219,761
TOU	3,435,675	\$235,384,076
CM	3,379,045	\$186,417,780
T	2,981,807	\$71,327,507
BITF	2,835,103	\$5,477,395
BTE	2,802,550	\$15,106,133
ABX	2,635,058	\$58,420,423
AR	2,592,974	\$1,765,526

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
CNQ	5,904,543	\$510,628,182
BMO	3,501,829	\$398,219,761
SU	7,762,777	\$356,261,764
TD	4,169,883	\$346,694,171
SHOP	4,093,659	\$325,357,659
BNS	5,001,508	\$320,777,955
MFC	11,159,935	\$277,639,736
RY	2,253,411	\$276,195,453
SLF	4,236,472	\$275,338,917
TOU	3,435,675	\$235,384,076
ENB	4,581,436	\$217,691,882
CVE	7,834,432	\$206,253,661
TRP	4,069,955	\$198,954,929
CM	3,379,045	\$186,417,780
CNR	1,036,679	\$158,589,943
NA	1,483,121	\$148,764,424
XIU	3,972,710	\$121,169,545
CP	803,794	\$86,271,256
BCE	1,475,393	\$85,076,320
ZEB	2,551,459	\$84,021,515

### ETF Trading

Daily Volume	33,891,950	Average Trade Value	\$16,496
Daily Value	\$856,837,721	Average Trade Size	652
# Trades	51,942	# of ETFs Traded	880

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	3,972,710	\$121,169,545
HNU	2,567,844	\$35,286,333
ZEB	2,551,459	\$84,021,515
HQU	1,369,673	\$19,786,253
BTCC.B	1,220,836	\$6,546,224
HQD	1,170,847	\$22,228,432
XEG	922,507	\$15,405,374
HOD	759,804	\$6,553,258
DLR.U	752,600	\$7,721,476
HSD	668,578	\$16,710,616

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	3,972,710	\$121,169,545
ZEB	2,551,459	\$84,021,515
VFV	502,142	\$54,296,095
HNU	2,567,844	\$35,286,333
ZSP	497,062	\$33,093,650
XUS	408,586	\$30,881,520
XSP	507,555	\$23,982,501
XWD	306,826	\$22,565,167
HQD	1,170,847	\$22,228,432
HQU	1,369,673	\$19,786,253

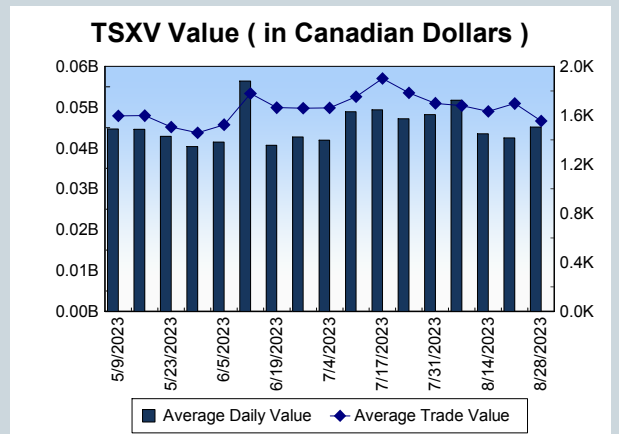
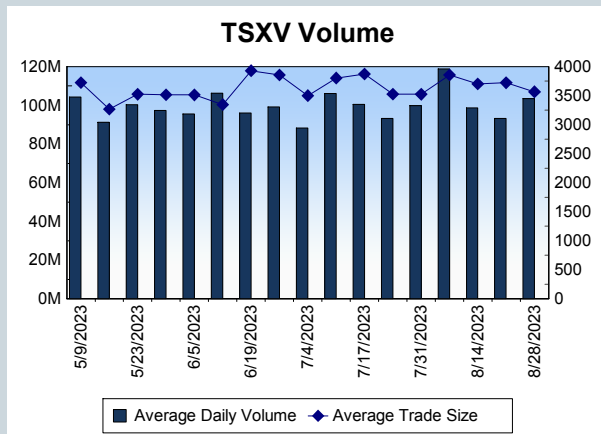
<b>Block Trades</b>	<b>Non Block Trades</b>
1,010	769,129

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	26,047,300
BMO NESBITT BURNS INC.	16,134,400
NATIONAL BANK FINANCIAL	14,603,506
RBC CAPITAL MARKETS	10,213,000
TD SECURITIES INC.	7,834,220

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
MFC	8,771,900
SU	4,364,100
CVE	3,789,200
SLF	3,066,000
CNQ	3,015,000

TSXV	
Daily Volume	117,165,933
Daily Value	\$50,989,455
Daily Trades	32,224
Daily Symbols Traded	1,070

TSXV ANONYMOUS TRADING	
Daily Volume	60,501,640
Daily Value	\$26,709,548
Average Trade Size	3,586
% TSXV Volume	51.64%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
KNC	2,552,000	\$85,600
TMRR	2,286,000	\$36,295
NILI	2,220,721	\$1,736,737
VLT	1,992,464	\$568,078
LGC	1,726,591	\$1,450,358
AEC	1,624,874	\$101,681
PSYB	1,434,029	\$14,555
LI	1,211,700	\$2,480,799
RHC	1,181,979	\$365,123
EMR	1,125,600	\$56,903
TCO	1,065,000	\$65,700
QUIS	1,017,224	\$302,158
CBIT	1,011,635	\$115,740
LGN	936,116	\$981,067
CCW	924,967	\$34,851
FUU	913,236	\$347,764
SOP.H	910,000	\$18,200
BMEX	898,000	\$24,340
REVO	888,029	\$31,210
BAY	876,340	\$199,625

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	557,150	\$2,928,662
LI	1,211,700	\$2,480,799
ABR	762,171	\$2,370,130
NILI	2,220,721	\$1,736,737
NFG	277,353	\$1,683,194
PMET	132,390	\$1,484,349
LGC	1,726,591	\$1,450,358
ETL	378,079	\$1,370,212
TOI	12,194	\$1,256,612
NGEX	199,667	\$1,234,550
LGN	936,116	\$981,067
LTH	412,398	\$953,824
EU	246,935	\$849,761
AEP	703,476	\$843,399
SLI	171,208	\$786,142
LMN	34,773	\$781,969
LIO	777,999	\$751,424
ARTG	118,934	\$721,690
ISO	186,737	\$654,962
FL	476,260	\$593,911

Dark TSX/TSXV Trading			
Volume	17,250,100	Daily Trades	80,152
Value	557,004,997	Daily Symbols Traded	1,247