

DAILY REPORT



For more information, email trading_sales@tsx.com

September 26, 2023

| Indices | September 26 Close | Previous Close | Change | % Change |
|---------------------------|--------------------|----------------|--------|----------|
| S&P/TSX Composite Index | 19,556.15 | 19,800.61 | | -1.23 % |
| S&P/TSX 60 Index | 1,173.70 | 1,187.32 | | -1.15 % |
| S&P/TSX Venture Composite | 557.05 | 570.17 | | -2.30 % |
| S&P/TSX Completion Index | 1,171.51 | 1,190.56 | | -1.60 % |
| S&P/TSX Smallcap Index | 663.77 | 676.77 | | -1.92 % |

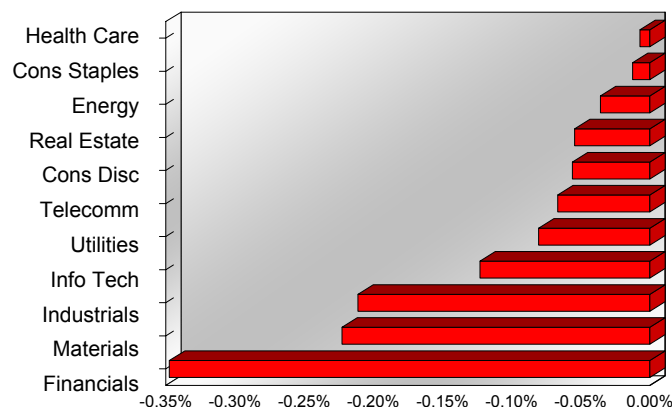
| S&P/TSX Composite Index | | |
|-------------------------|-----------|-----------|
| Advancers | Decliners | Unchanged |
| 28 | 197 | 2 |

| S&P/TSX Composite Index | | | |
|---------------------------|--------------------|-------------------------|--------------------|
| Top 10 Index Contributors | | Top 10 Index Detractors | |
| Constituent | Index Contribution | Constituent | Index Contribution |
| CNQ | 15.90 | SHOP | -20.17 |
| CVE | 3.08 | CP | -17.64 |
| MEG | 2.12 | RY | -15.21 |
| L | 1.91 | TD | -13.33 |
| SU | 1.11 | ENB | -12.03 |
| NTR | 1.05 | BN | -9.67 |
| WFG | 1.00 | FNV | -6.55 |
| CSU | 0.93 | BCE | -6.46 |
| ARX | 0.83 | AEM | -6.29 |
| IMO | 0.60 | TRP | -5.94 |

| S&P/TSX Composite Index | | | |
|-------------------------|--------|------------------|---------|
| Top 10 Advancers | | Top 10 Decliners | |
| Constituent | Return | Constituent | Return |
| MEG | 4.09% | WTE | -10.01% |
| WFG | 2.41% | TLRY | -5.81% |
| CNQ | 2.36% | SSRM | -5.74% |
| KNT | 2.07% | LUN | -5.45% |
| ATH | 2.05% | EDR | -5.39% |
| L | 1.59% | INE | -5.19% |
| TA | 1.54% | FVI | -4.47% |
| CVE | 1.18% | DND | -4.36% |
| SJ | 1.14% | PSI | -4.32% |
| ARX | 0.90% | PAAS | -4.30% |

| S&P/TSX Composite Index | | | | |
|------------------------------------|-------------------------|-----------------|-------------------|--------------------|
| Sector | # of Index Constituents | Weight | Market Cap (\$B) | Index Contribution |
| Health Care | 4 | 0.31 % | \$8.80 | -1.42 |
| Consumer Staples | 11 | 4.22 % | \$118.09 | -2.47 |
| Energy | 40 | 18.73 % | \$524.37 | -7.05 |
| Real Estate | 21 | 2.34 % | \$65.44 | -10.77 |
| Consumer Discretionary | 14 | 3.61 % | \$101.12 | -11.09 |
| Communication Services | 5 | 3.76 % | \$105.22 | -13.18 |
| Utilities | 16 | 4.21 % | \$117.76 | -15.91 |
| Information Technology | 11 | 7.20 % | \$201.56 | -24.33 |
| Industrials | 26 | 13.48 % | \$377.48 | -41.78 |
| Materials | 51 | 11.61 % | \$325.02 | -44.08 |
| Financials | 28 | 30.53 % | \$854.62 | -68.79 |
| S&P/TSX Composite Index | 227 | 100.00 % | \$2,799.48 | -240.86 |

S&P/TSX Composite Index - Sectors Returns



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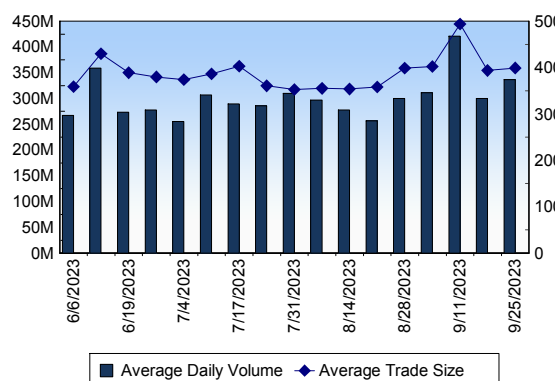
TSX

| | |
|----------------------|------------------|
| Daily Volume | 340,966,239 |
| Daily Value | \$11,064,550,988 |
| Daily Trades | 928,781 |
| Daily Symbols Traded | 2,001 |

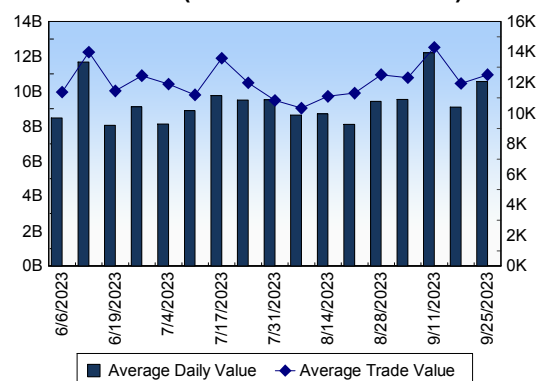
TSX ANONYMOUS TRADING

| | |
|--------------------|-----------------|
| Daily Volume | 159,388,106 |
| Daily Value | \$5,392,655,568 |
| Average Trade Size | 363 |
| % TSX Volume | 46.75 % |

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

| Symbol | TSX Volume | TSX Value |
|--------|------------|-----------------|
| TRP | 18,863,603 | \$910,732,495 |
| WEED | 14,237,148 | \$18,830,655 |
| CNQ | 12,385,752 | \$1,078,632,113 |
| SU | 8,673,616 | \$400,063,060 |
| ENB | 8,431,753 | \$384,817,291 |
| CVE | 7,820,999 | \$214,798,641 |
| TD | 5,728,529 | \$466,917,391 |
| ACB | 5,471,692 | \$5,356,896 |
| BTE | 5,395,694 | \$30,554,381 |
| BNS | 4,817,830 | \$299,944,071 |
| XIU | 4,175,537 | \$124,211,634 |
| MFC | 4,025,374 | \$100,966,777 |
| CM | 3,934,064 | \$211,842,238 |
| MEG | 3,932,695 | \$100,561,358 |
| POW | 3,624,989 | \$132,310,911 |
| RY | 3,513,502 | \$418,199,610 |
| DML | 3,491,348 | \$7,909,324 |
| SHOP | 3,458,057 | \$242,177,856 |
| EMA | 3,438,907 | \$168,094,890 |
| ATH | 3,399,287 | \$13,522,004 |

Top 20 TSX Symbols by Value

| Symbol | TSX Volume | TSX Value |
|--------|------------|-----------------|
| CNQ | 12,385,752 | \$1,078,632,113 |
| TRP | 18,863,603 | \$910,732,495 |
| TD | 5,728,529 | \$466,917,391 |
| RY | 3,513,502 | \$418,199,610 |
| SU | 8,673,616 | \$400,063,060 |
| ENB | 8,431,753 | \$384,817,291 |
| CNR | 2,442,890 | \$364,875,439 |
| NA | 3,397,449 | \$306,206,635 |
| BNS | 4,817,830 | \$299,944,071 |
| SHOP | 3,458,057 | \$242,177,856 |
| CVE | 7,820,999 | \$214,798,641 |
| CM | 3,934,064 | \$211,842,238 |
| BMO | 1,694,672 | \$194,376,502 |
| ATD | 2,666,271 | \$186,365,505 |
| TOU | 2,616,097 | \$178,065,336 |
| EMA | 3,438,907 | \$168,094,890 |
| IMO | 1,913,626 | \$156,301,820 |
| BCE | 2,683,290 | \$140,256,608 |
| CP | 1,324,623 | \$133,759,582 |
| POW | 3,624,989 | \$132,310,911 |

ETF Trading

| | | | |
|--------------|---------------|---------------------|----------|
| Daily Volume | 26,361,060 | Average Trade Value | \$12,388 |
| Daily Value | \$606,916,156 | Average Trade Size | 538 |
| # Trades | 48,992 | # of ETFs Traded | 829 |

Top 10 ETFs by TSX Volume

| Symbol | Market Volume | Market Value |
|--------|---------------|---------------|
| XIU | 4,175,537 | \$124,211,634 |
| HNU | 2,671,707 | \$32,669,352 |
| ZEB | 1,110,833 | \$35,470,720 |
| HQU | 1,004,294 | \$13,135,288 |
| XEG | 989,108 | \$16,754,803 |
| HOD | 968,052 | \$6,518,411 |
| HQD | 638,595 | \$13,402,619 |
| HSU | 504,267 | \$7,550,144 |
| DLR | 433,595 | \$6,026,283 |
| HGU | 419,222 | \$4,840,714 |

Top 10 ETFs by TSX Value

| Symbol | Market Volume | Market Value |
|--------|---------------|---------------|
| XIU | 4,175,537 | \$124,211,634 |
| ZEB | 1,110,833 | \$35,470,720 |
| HNU | 2,671,707 | \$32,669,352 |
| HND | 299,864 | \$16,911,203 |
| XEG | 989,108 | \$16,754,803 |
| XSP | 337,001 | \$15,258,636 |
| VFV | 133,603 | \$13,765,438 |
| HQD | 638,595 | \$13,402,619 |
| HQU | 1,004,294 | \$13,135,288 |
| ZSP | 184,261 | \$11,704,817 |

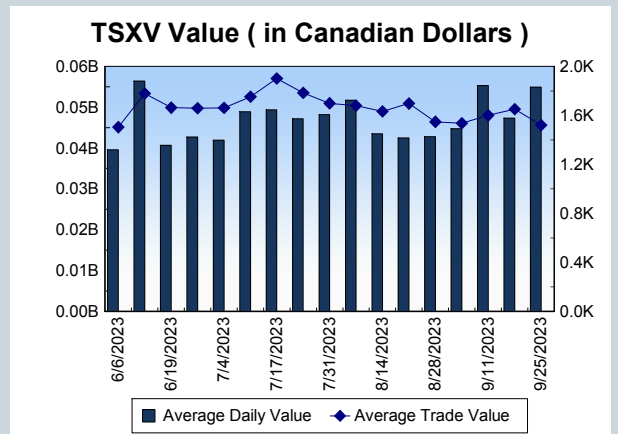
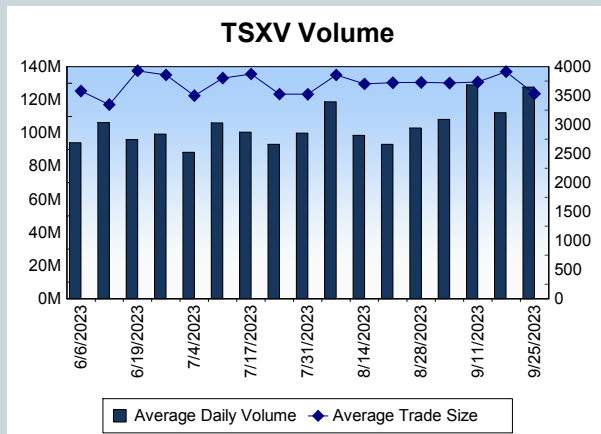
| | |
|---------------------|-------------------------|
| Block Trades | Non Block Trades |
| 1,151 | 927,630 |

| Top 5 Block Trade Brokers by Volume | |
|-------------------------------------|------------------|
| Broker | TSX Block Volume |
| GOLDMAN SACHS CANADA I | 38,302,600 |
| NATIONAL BANK FINANCIAL | 25,756,500 |
| TD SECURITIES INC. | 14,916,200 |
| BMO NESBITT BURNS INC. | 13,722,300 |
| SCOTIA CAPITAL INC. | 11,387,700 |

| Top 5 Block Trade Symbols by Volume | |
|-------------------------------------|------------------|
| Symbol | TSX Block Volume |
| TRP | 15,292,300 |
| CNQ | 8,183,700 |
| SU | 5,278,300 |
| ENB | 4,963,900 |
| CVE | 3,321,500 |

| TSXV | |
|----------------------|--------------|
| Daily Volume | 128,901,492 |
| Daily Value | \$57,713,464 |
| Daily Trades | 35,384 |
| Daily Symbols Traded | 1,093 |

| TSXV ANONYMOUS TRADING | |
|------------------------|--------------|
| Daily Volume | 62,293,015 |
| Daily Value | \$32,664,356 |
| Average Trade Size | 3,129 |
| % TSXV Volume | 48.33% |



| Top 20 TSXV Symbols by Volume | | |
|-------------------------------|-------------|-------------|
| Symbol | TSXV Volume | TSXV Value |
| BAY | 6,811,878 | \$678,623 |
| LOU | 5,185,154 | \$3,473,039 |
| NILI | 3,733,898 | \$5,214,773 |
| DM | 3,317,731 | \$202,156 |
| WRLG | 2,367,055 | \$1,770,296 |
| TECT | 2,227,657 | \$274,652 |
| AEC | 1,974,505 | \$190,815 |
| GXU | 1,861,300 | \$319,949 |
| SIE | 1,523,560 | \$120,119 |
| UNO.H | 1,509,278 | \$15,093 |
| FUU | 1,260,772 | \$567,859 |
| EU | 1,244,490 | \$5,801,831 |
| PSYB | 1,202,734 | \$12,027 |
| FMC | 1,111,402 | \$213,116 |
| DBG | 1,063,315 | \$606,982 |
| PTU | 1,046,601 | \$62,156 |
| SLX.P | 1,000,000 | \$150,000 |
| PLY | 975,000 | \$26,900 |
| KLM | 943,400 | \$4,717 |
| ETL | 939,906 | \$2,959,838 |

| Top 20 TSXV Symbols by Value | | |
|------------------------------|-------------|-------------|
| Symbol | TSXV Volume | TSXV Value |
| EU | 1,244,490 | \$5,801,831 |
| NILI | 3,733,898 | \$5,214,773 |
| LOU | 5,185,154 | \$3,473,039 |
| ETL | 939,906 | \$2,959,838 |
| TOI | 28,606 | \$2,574,209 |
| WRLG | 2,367,055 | \$1,770,296 |
| LMN | 78,415 | \$1,563,397 |
| ABR | 550,818 | \$1,461,521 |
| ARTG | 188,556 | \$1,112,228 |
| CUR | 538,192 | \$1,047,445 |
| GASX | 650,991 | \$804,140 |
| ISO | 153,134 | \$739,988 |
| BAY | 6,811,878 | \$678,623 |
| SGML | 14,608 | \$655,386 |
| PMET | 59,652 | \$627,141 |
| DBG | 1,063,315 | \$606,982 |
| FUU | 1,260,772 | \$567,859 |
| NGEX | 101,759 | \$561,811 |
| CRE | 312,339 | \$539,883 |
| LGN | 500,972 | \$516,238 |

| Dark TSX/TSXV Trading | | | |
|-----------------------|-------------|----------------------|--------|
| Volume | 22,513,200 | Daily Trades | 95,850 |
| Value | 641,175,932 | Daily Symbols Traded | 1,251 |