

# DAILY REPORT



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September 21, 2023

Indices	September 21 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,791.62	20,214.69		-2.09 %
S&P/TSX 60 Index	1,187.17	1,213.48		-2.17 %
S&P/TSX Venture Composite	568.59	577.39		-1.52 %
S&P/TSX Completion Index	1,188.41	1,209.87		-1.77 %
S&P/TSX Smallcap Index	677.68	690.39		-1.84 %

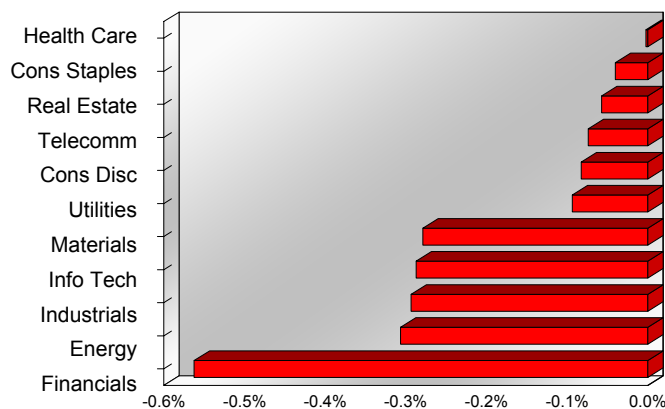
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
11	215	1

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
ATRL	1.09	SHOP	-34.91
BHC	0.21	BN	-24.80
PKI	0.18	RY	-18.95
EQX	0.16	CP	-17.20
BB	0.15	CNR	-16.42
BDGI	0.13	TD	-15.39
AOI	0.08	ENB	-11.92
LUG	0.06	CNQ	-11.28
TCL.A	0.04	CSU	-9.90
CSH.UN	0.03	TRP	-9.87

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
ATRL	1.89%	WDO	-7.45%
BDGI	1.51%	AIF	-7.33%
EQX	1.35%	BBD.B	-6.50%
AOI	0.99%	BLDP	-6.40%
BHC	0.89%	DND	-6.15%
BB	0.58%	SHOP	-5.64%
TCL.A	0.58%	BN	-5.35%
LUG	0.56%	IMG	-5.18%
PKI	0.46%	BIP.UN	-4.42%
CSH.UN	0.19%	PAAS	-4.41%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Health Care	4	0.32 %	\$8.92	-0.49
Consumer Staples	11	4.21 %	\$119.18	-8.12
Real Estate	21	2.42 %	\$68.45	-11.54
Communication Services	5	3.80 %	\$107.58	-14.95
Consumer Discretionary	14	3.62 %	\$102.46	-16.68
Utilities	16	4.22 %	\$119.51	-18.93
Materials	51	11.85 %	\$335.20	-56.35
Information Technology	11	7.25 %	\$205.12	-58.03
Industrials	26	13.49 %	\$381.68	-59.29
Energy	40	18.12 %	\$512.48	-61.99
Financials	28	30.70 %	\$868.44	-113.67
<b>S&amp;P/TSX Composite Index</b>	<b>227</b>	<b>100.00 %</b>	<b>\$2,829.02</b>	<b>-420.05</b>

S&P/TSX Composite Index - Sectors Returns



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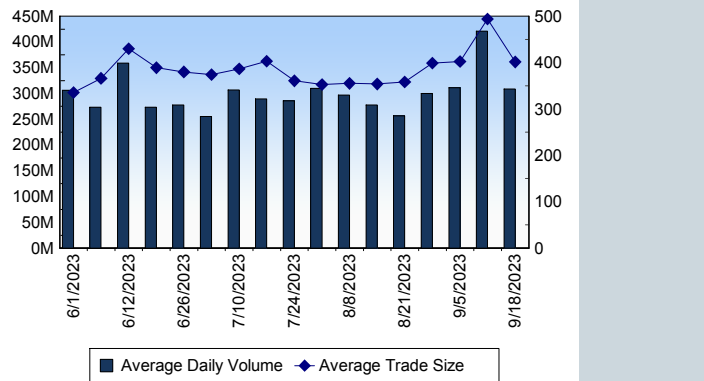
## TSX

Daily Volume	342,010,534
Daily Value	\$11,322,577,129
Daily Trades	899,891
Daily Symbols Traded	2,043

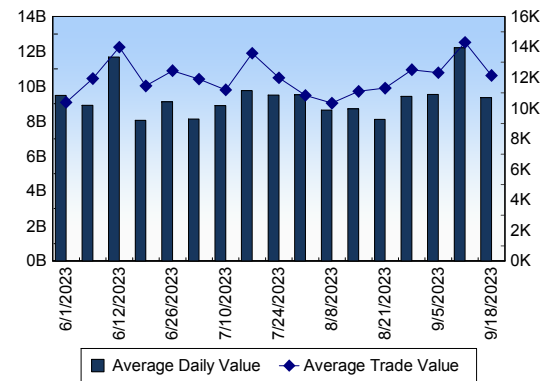
## TSX ANONYMOUS TRADING

Daily Volume	157,288,826
Daily Value	\$5,567,240,102
Average Trade Size	368
% TSX Volume	45.99 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TRP	17,724,394	\$865,154,942
CNQ	15,547,614	\$1,293,429,071
WEED	12,756,611	\$13,979,917
POW	9,009,491	\$337,010,741
CVE	7,218,684	\$192,747,440
TD	6,983,133	\$572,601,536
LUN	6,917,586	\$68,221,879
SU	6,773,624	\$312,905,371
ACB	5,639,567	\$5,630,819
BNS	5,624,018	\$358,262,502
MFC	5,262,931	\$134,819,926
PPL	5,071,421	\$205,918,243
XIU	4,681,823	\$141,156,226
BTE	4,545,214	\$24,977,533
ENB	4,497,026	\$208,855,077
BCE	4,031,297	\$216,629,493
SHOP	3,740,171	\$275,273,969
HNU	3,661,781	\$45,888,142
CPG	3,128,338	\$33,591,120
CM	3,091,936	\$168,722,686

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
CNQ	15,547,614	\$1,293,429,071
TRP	17,724,394	\$865,154,942
TD	6,983,133	\$572,601,536
BNS	5,624,018	\$358,262,502
POW	9,009,491	\$337,010,741
SU	6,773,624	\$312,905,371
NA	3,055,369	\$284,558,919
SHOP	3,740,171	\$275,273,969
RY	2,203,281	\$267,056,906
QSR	2,566,673	\$233,310,578
BCE	4,031,297	\$216,629,493
ENB	4,497,026	\$208,855,077
PPL	5,071,421	\$205,918,243
AEM	3,032,257	\$200,684,597
CNR	1,319,742	\$197,134,174
CVE	7,218,684	\$192,747,440
CP	1,788,138	\$184,835,823
CM	3,091,936	\$168,722,686
BMO	1,329,666	\$155,435,202
XIU	4,681,823	\$141,156,226

### ETF Trading

Daily Volume	33,753,921	Average Trade Value	\$13,069
Daily Value	\$781,265,050	Average Trade Size	565
# Trades	59,780	# of ETFs Traded	857

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	4,681,823	\$141,156,226
HNU	3,661,781	\$45,888,142
ZEB	2,172,444	\$70,728,136
HOD	1,852,818	\$12,456,900
XEG	1,294,046	\$21,796,834
HQU	1,161,291	\$15,576,437
XGD	953,943	\$16,276,240
XBB	930,388	\$24,583,339
HQD	819,744	\$16,757,220
HSU	682,085	\$10,555,025

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	4,681,823	\$141,156,226
ZEB	2,172,444	\$70,728,136
HNU	3,661,781	\$45,888,142
XBB	930,388	\$24,583,339
XSP	496,571	\$22,853,551
XEG	1,294,046	\$21,796,834
VFV	189,788	\$19,858,091
HND	346,072	\$19,054,474
ZSP	292,975	\$18,828,977
HQD	819,744	\$16,757,220

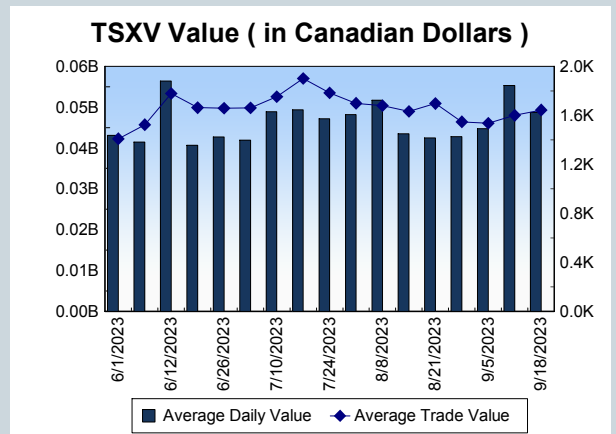
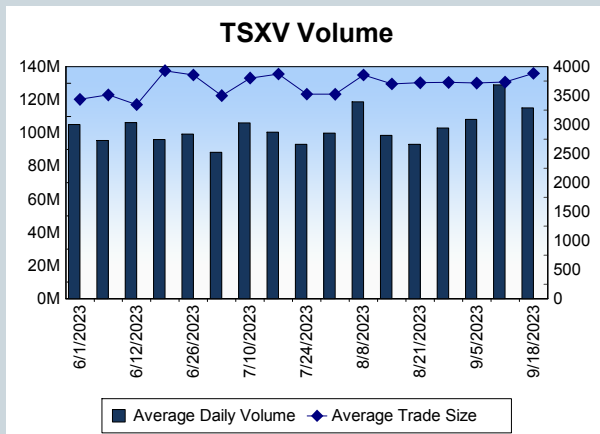
<b>Block Trades</b>	<b>Non Block Trades</b>
1,355	898,536

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	36,865,600
BMO NESBITT BURNS INC.	23,655,500
NATIONAL BANK FINANCIAL	21,820,000
RBC CAPITAL MARKETS	18,174,900
INSTINET CANADA LTD.	16,575,500

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TRP	15,065,100
CNQ	11,753,400
POW	8,074,800
TD	4,356,700
SU	3,565,900

TSXV	
Daily Volume	100,570,570
Daily Value	\$48,142,904
Daily Trades	26,421
Daily Symbols Traded	1,031

TSXV ANONYMOUS TRADING	
Daily Volume	50,432,782
Daily Value	\$23,734,152
Average Trade Size	3,921
% TSXV Volume	50.15%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
LTH	3,567,474	\$6,956,043
NILI	2,170,380	\$3,002,075
GASX	1,676,395	\$2,131,573
JRV	1,648,650	\$57,703
SIE	1,589,991	\$118,055
VERT	1,515,083	\$124,655
CCE	1,209,324	\$120,402
SEI.WT	1,163,182	\$88,597
LGN	1,149,039	\$1,199,178
XPLR	1,016,000	\$70,185
GETT	976,000	\$4,895
AMI	934,525	\$127,160
AAZ	923,292	\$43,804
AEC	818,649	\$70,976
RML	806,099	\$318,327
ADE	732,000	\$3,660
SEI	656,807	\$197,081
PEMC	655,000	\$9,825
IVI	651,343	\$9,968
AIR	648,100	\$32,540

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
LTH	3,567,474	\$6,956,043
TOI	34,681	\$3,231,118
NILI	2,170,380	\$3,002,075
GASX	1,676,395	\$2,131,573
EU	396,896	\$1,594,652
ETL	442,212	\$1,509,612
LGN	1,149,039	\$1,199,178
HIVE	265,734	\$1,073,839
PMET	96,107	\$1,054,310
ABR	258,645	\$756,124
ARTG	126,162	\$746,361
SLI	162,848	\$649,544
LMN	29,424	\$610,727
NFG	93,363	\$541,714
SGD	112,792	\$515,381
SGML	10,389	\$496,366
NGEX	73,381	\$414,277
CRE	223,659	\$407,385
FDR	467,747	\$405,999
PNRL	282,003	\$390,699

Dark TSX/TSXV Trading			
Volume	19,112,570	Daily Trades	84,110
Value	564,199,322	Daily Symbols Traded	1,180