

# DAILY REPORT



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July 27, 2023

Indices	July 27 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,385.47	20,561.64		-0.86 %
S&P/TSX 60 Index	1,224.08	1,233.29		-0.75 %
S&P/TSX Venture Composite	611.57	620.25		-1.40 %
S&P/TSX Completion Index	1,218.67	1,235.00		-1.32 %
S&P/TSX Smallcap Index	700.47	713.76		-1.86 %

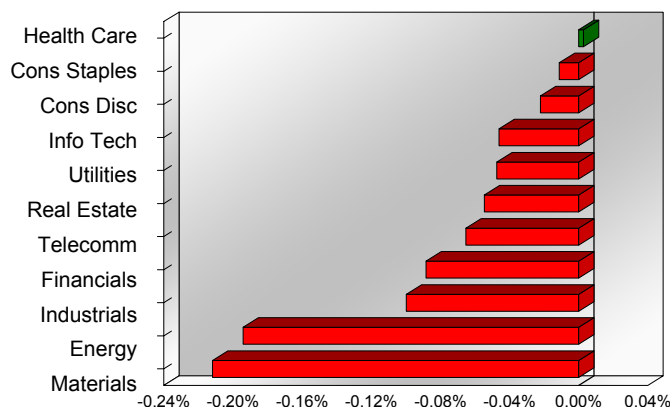
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
37	189	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CVE	6.46	TRP	-11.44
FFH	3.07	ENB	-9.58
FM	2.66	BMO	-8.97
CLS	1.59	RCI.B	-8.27
GIB.A	1.37	FNV	-7.04
TLRY	1.34	ABX	-6.65
MG	1.17	AEM	-6.61
MFC	0.91	BN	-6.54
BNS	0.85	SHOP	-6.21
PD	0.57	CNQ	-6.20

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
TLRY	10.59%	SVI	-9.34%
CLS	9.29%	EDR	-8.79%
PD	7.05%	SIL	-7.54%
DND	2.85%	MAG	-7.45%
CVE	2.73%	FR	-7.13%
TCL.A	2.27%	CIGI	-6.65%
HBM	2.01%	IMG	-6.52%
FFH	1.84%	SEA	-6.46%
FM	1.79%	ELD	-6.28%
UNS	1.72%	DPM	-6.14%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Health Care	4	0.29 %	\$8.59	0.57
Consumer Staples	11	4.08 %	\$118.90	-2.29
Consumer Discretionary	15	3.91 %	\$113.94	-4.54
Information Technology	11	7.63 %	\$222.24	-9.49
Utilities	16	4.38 %	\$127.55	-9.74
Real Estate	21	2.40 %	\$70.08	-11.20
Communication Services	5	3.91 %	\$113.99	-13.43
Financials	29	31.12 %	\$906.97	-18.15
Industrials	26	13.54 %	\$394.60	-20.51
Energy	40	16.79 %	\$489.31	-39.93
Materials	50	11.94 %	\$347.97	-43.54
<b>S&amp;P/TSX Composite Index</b>	<b>228</b>	<b>100.00 %</b>	<b>\$2,914.14</b>	<b>-172.24</b>

S&P/TSX Composite Index - Sectors Returns



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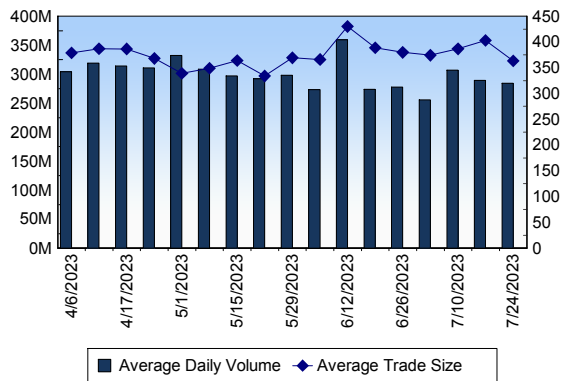
## TSX

Daily Volume	312,086,143
Daily Value	\$9,153,306,432
Daily Trades	907,750
Daily Symbols Traded	2,070

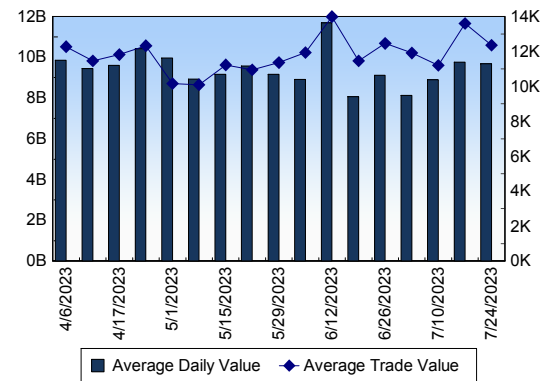
## TSX ANONYMOUS TRADING

Daily Volume	145,864,872
Daily Value	\$4,763,436,855
Average Trade Size	323
% TSX Volume	46.74 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
CVE	9,086,448	\$222,378,942
TRP	8,517,547	\$406,821,681
WEED	8,367,000	\$4,713,388
GXE	8,048,084	\$7,322,806
CPG	6,495,624	\$68,252,937
RY	6,247,004	\$813,425,797
MFC	5,325,097	\$140,181,493
BTE	4,900,279	\$24,171,734
SU	4,739,656	\$189,635,614
ATH	4,455,347	\$15,188,244
TLRY	4,222,871	\$12,016,272
CNQ	4,042,651	\$317,660,041
TD	4,040,700	\$347,636,626
SHOP	4,036,949	\$350,673,395
TVE	3,671,611	\$13,065,382
HNU	3,361,307	\$48,282,652
CM	3,352,302	\$193,409,066
RCI.B	3,306,952	\$192,120,521
ENB	3,208,860	\$156,665,758
BMO	3,147,371	\$383,906,846

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	6,247,004	\$813,425,797
TRP	8,517,547	\$406,821,681
BMO	3,147,371	\$383,906,846
SHOP	4,036,949	\$350,673,395
TD	4,040,700	\$347,636,626
CNQ	4,042,651	\$317,660,041
CVE	9,086,448	\$222,378,942
CM	3,352,302	\$193,409,066
RCI.B	3,306,952	\$192,120,521
SU	4,739,656	\$189,635,614
TOU	2,569,078	\$172,731,616
ENB	3,208,860	\$156,665,758
BNS	2,187,589	\$144,367,287
CNR	897,884	\$141,268,199
MFC	5,325,097	\$140,181,493
CP	1,202,540	\$133,194,872
EMA	2,413,542	\$132,050,542
FM	3,001,767	\$112,288,727
SLF	1,507,010	\$104,755,457
PPL	2,503,638	\$102,745,121

### ETF Trading

Daily Volume	26,511,395	Average Trade Value	\$11,955
Daily Value	\$618,456,159	Average Trade Size	512
# Trades	51,733	# of ETFs Traded	881

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	3,361,307	\$48,282,652
XIU	1,778,907	\$55,441,861
HOD	1,053,988	\$9,379,713
ZSP	928,857	\$61,439,433
XEG	859,554	\$13,304,587
HQU	857,066	\$13,039,141
ZEB	804,843	\$27,848,912
DLR	767,488	\$10,359,641
XGD	730,195	\$12,866,681
HQD	684,726	\$12,478,480

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
ZSP	928,857	\$61,439,433
XIU	1,778,907	\$55,441,861
HNU	3,361,307	\$48,282,652
ZEB	804,843	\$27,848,912
XFN	464,807	\$21,497,100
HND	291,709	\$16,198,239
VFV	140,648	\$15,078,031
XEG	859,554	\$13,304,587
HQU	857,066	\$13,039,141
XGD	730,195	\$12,866,681

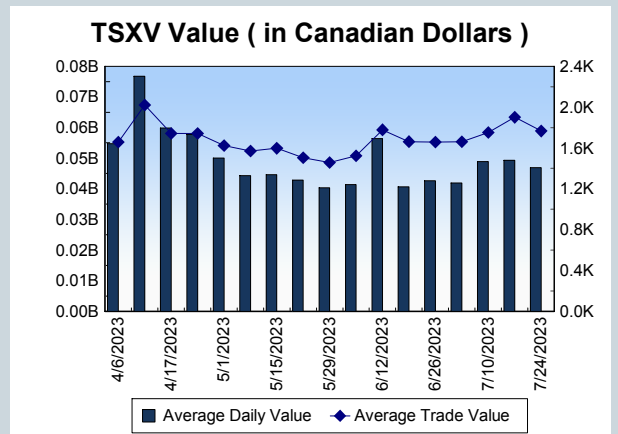
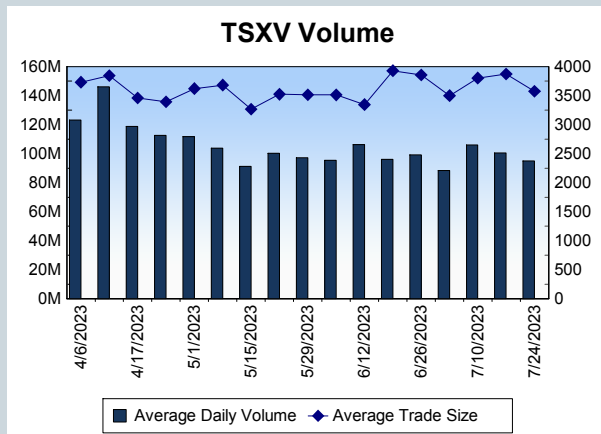
<b>Block Trades</b>	<b>Non Block Trades</b>
912	906,838

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	14,661,200
TD SECURITIES INC.	11,961,686
RBC CAPITAL MARKETS	10,317,100
BMO NESBITT BURNS INC.	9,933,300
CIBC WORLD MARKETS INC.	7,254,000

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
RY	5,043,600
TRP	3,802,100
MFC	3,191,800
CNQ	2,074,400
TD	1,903,000

TSXV	
Daily Volume	100,947,341
Daily Value	\$48,067,219
Daily Trades	26,090
Daily Symbols Traded	1,081

TSXV ANONYMOUS TRADING	
Daily Volume	51,886,440
Daily Value	\$25,449,433
Average Trade Size	4,155
% TSXV Volume	51.40%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
NGMD	3,280,032	\$646,528
GXU	3,013,365	\$370,260
LGN	1,946,744	\$1,945,692
C	1,769,848	\$26,818
FUU	1,209,004	\$461,868
NILI	1,103,652	\$604,097
PTU	1,090,940	\$38,185
KLM	1,070,000	\$5,350
DHB	987,370	\$19,815
PSYB	971,807	\$19,636
REYG	964,400	\$52,783
DBG	921,555	\$290,127
AVN	918,650	\$691,169
CLZ	912,800	\$18,256
PWM	898,650	\$360,693
B	883,500	\$145,833
MAS	824,200	\$12,419
ABR	813,283	\$2,716,810
NHHH	771,000	\$53,970
PEI	758,741	\$71,670

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
NGEX	596,317	\$4,118,880
TOI	37,129	\$3,737,615
ABR	813,283	\$2,716,810
LGN	1,946,744	\$1,945,692
HIVE	270,456	\$1,871,475
PMET	130,020	\$1,775,842
GRZ	318,270	\$1,265,739
ARTG	234,339	\$1,182,360
ELBM	453,568	\$899,203
LMN	41,122	\$884,558
NFG	133,290	\$796,776
LTH	337,554	\$785,007
LI	298,804	\$752,721
AVN	918,650	\$691,169
CNL	108,694	\$650,063
NGMD	3,280,032	\$646,528
NILI	1,103,652	\$604,097
SGML	10,986	\$530,562
RET.A	146,156	\$467,678
FUU	1,209,004	\$461,868

Dark TSX/TSXV Trading			
Volume	20,990,250	Daily Trades	93,021
Value	664,432,610	Daily Symbols Traded	1,219