

DAILY REPORT



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September 27, 2023

Indices	September 27 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,435.98	19,556.15		-0.61 %
S&P/TSX 60 Index	1,166.25	1,173.70		-0.63 %
S&P/TSX Venture Composite	550.01	557.05		-1.26 %
S&P/TSX Completion Index	1,165.30	1,171.51		-0.53 %
S&P/TSX Smallcap Index	664.72	663.77		0.14 %

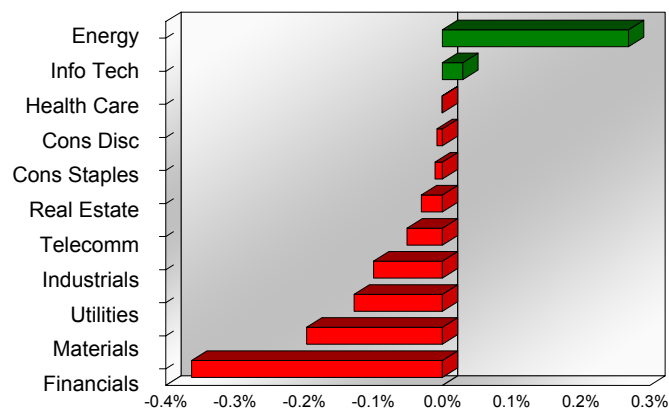
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
79	146	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CNQ	15.63	RY	-15.11
SU	11.92	CNR	-11.16
CVE	7.99	CM	-11.11
TRP	3.73	ABX	-9.14
CSU	3.49	AEM	-8.42
IMO	3.45	BMO	-6.59
SHOP	3.38	BN	-6.45
MEG	1.98	WPM	-5.78
ATD	1.68	CP	-5.52
ARX	1.48	MFC	-5.06

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
PEY	8.28 %	AOI	-9.46 %
BBD.B	4.76 %	BEP.UN	-7.40 %
ATH	4.02 %	LAC	-5.42 %
MX	3.98 %	AQN	-4.93 %
MEG	3.70 %	SVI	-4.89 %
BTE	3.54 %	LUG	-4.55 %
IMO	3.32 %	TA	-4.55 %
BIR	3.22 %	NWH.UN	-4.04 %
CLS	3.05 %	AEM	-3.97 %
CVE	2.98 %	BIP.UN	-3.95 %

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	40	19.11 %	\$531.64	52.67
Information Technology	11	7.27 %	\$202.37	5.79
Health Care	4	0.32 %	\$8.79	-0.06
Consumer Discretionary	14	3.63 %	\$100.90	-1.51
Consumer Staples	11	4.23 %	\$117.79	-2.04
Real Estate	21	2.32 %	\$64.58	-5.95
Communication Services	5	3.73 %	\$103.77	-9.98
Industrials	26	13.47 %	\$374.65	-19.49
Utilities	16	4.10 %	\$114.07	-24.92
Materials	51	11.48 %	\$319.35	-38.38
Financials	28	30.35 %	\$844.36	-70.91
S&P/TSX Composite Index	227	100.00 %	\$2,782.27	-114.77

S&P/TSX Composite Index - Sectors Returns



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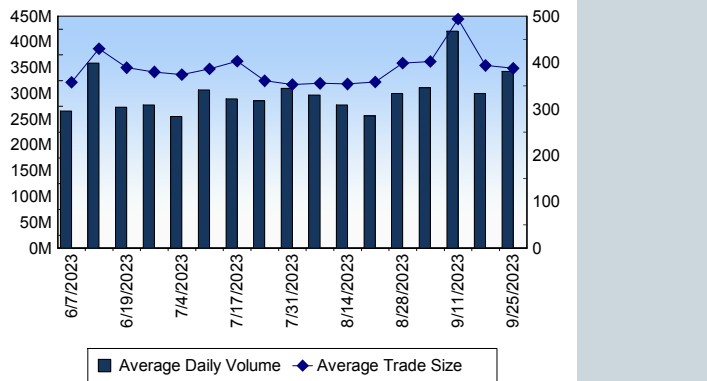
TSX

Daily Volume	355,198,747
Daily Value	\$10,662,642,838
Daily Trades	966,907
Daily Symbols Traded	2,027

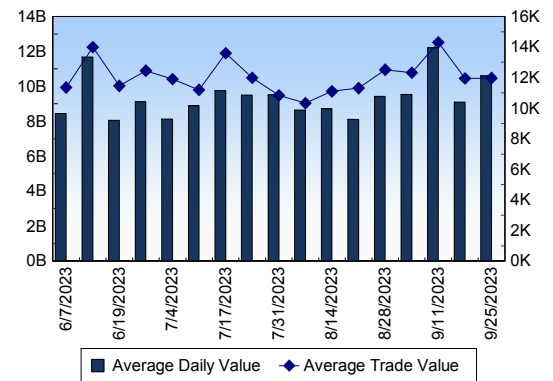
TSX ANONYMOUS TRADING

Daily Volume	160,944,979
Daily Value	\$5,197,998,586
Average Trade Size	350
% TSX Volume	45.31 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
CNQ	18,548,200	\$1,651,637,323
WEED	16,825,894	\$20,993,135
SU	7,890,155	\$372,978,711
TRP	6,262,340	\$304,707,528
BTE	6,235,984	\$36,409,048
BNS	6,227,420	\$383,950,834
CVE	6,187,534	\$174,241,084
ENB	5,936,599	\$269,439,847
CM	5,563,412	\$289,962,790
TD	5,516,990	\$448,115,204
ACB	4,991,451	\$4,664,332
ATH	4,700,657	\$19,337,072
T	4,386,998	\$96,750,591
ABX	4,293,864	\$85,456,133
PPL	3,977,636	\$161,360,582
MFC	3,738,753	\$92,310,296
NXE	3,615,550	\$29,190,415
PEY	3,508,728	\$47,469,227
RY	3,448,439	\$405,277,885
TVE	3,275,813	\$13,027,205

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
CNQ	18,548,200	\$1,651,637,323
TD	5,516,990	\$448,115,204
RY	3,448,439	\$405,277,885
BNS	6,227,420	\$383,950,834
SU	7,890,155	\$372,978,711
TRP	6,262,340	\$304,707,528
CM	5,563,412	\$289,962,790
ENB	5,936,599	\$269,439,847
CNR	1,747,632	\$256,319,521
SHOP	3,032,116	\$212,070,839
BMO	1,738,394	\$197,210,903
IMO	2,116,518	\$178,033,089
CVE	6,187,534	\$174,241,084
PPL	3,977,636	\$161,360,582
NA	1,794,819	\$159,453,565
BCE	2,761,168	\$142,125,001
SLF	2,009,489	\$131,623,638
CP	1,245,002	\$124,196,187
CSU	41,373	\$113,478,584
ATD	1,562,868	\$109,695,582

ETF Trading

Daily Volume	30,118,768	Average Trade Value	\$12,119
Daily Value	\$681,808,595	Average Trade Size	535
# Trades	56,258	# of ETFs Traded	848

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	2,471,640	\$31,580,332
XIU	2,167,624	\$63,971,388
HOD	1,776,047	\$11,293,051
ZEB	1,744,453	\$54,885,196
HQU	1,736,843	\$22,640,745
HQD	961,121	\$20,287,543
XEG	904,862	\$15,649,898
HGU	740,397	\$7,967,691
HND	672,674	\$36,299,337
HOU	647,027	\$12,302,835

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,167,624	\$63,971,388
ZEB	1,744,453	\$54,885,196
HND	672,674	\$36,299,337
HNU	2,471,640	\$31,580,332
XQQ	222,803	\$24,772,102
HQU	1,736,843	\$22,640,745
HQD	961,121	\$20,287,543
VFV	159,162	\$16,345,189
XEG	904,862	\$15,649,898
XSP	313,223	\$14,130,892

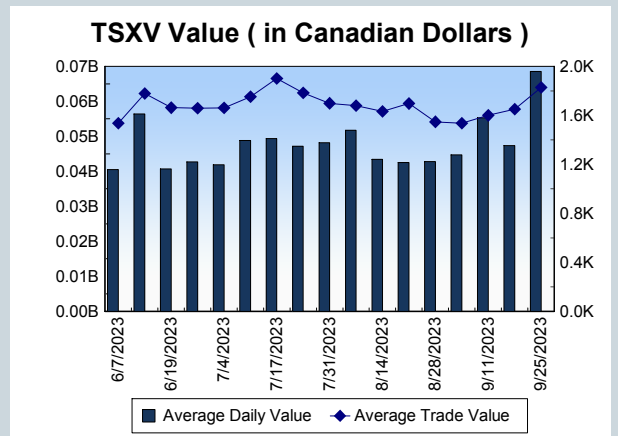
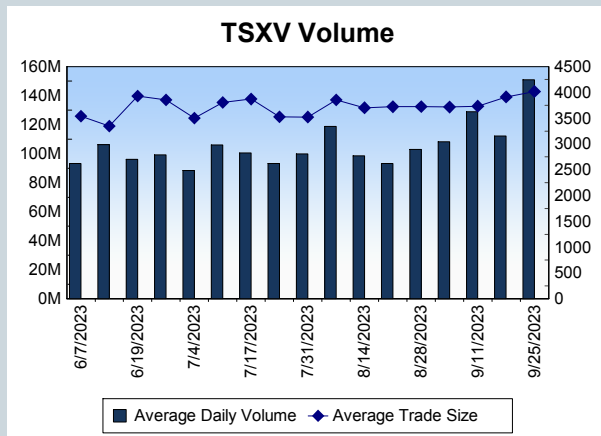
Block Trades	Non Block Trades
1,291	965,616

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	19,361,800
RBC CAPITAL MARKETS	19,091,000
BMO NESBITT BURNS INC.	13,844,600
TD SECURITIES INC.	13,706,800
MERRILL LYNCH CANADA LT	12,754,800

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
CNQ	15,361,400
SU	3,985,000
TRP	3,886,000
BNS	3,865,300
ENB	3,148,500

TSXV	
Daily Volume	197,448,909
Daily Value	\$95,968,651
Daily Trades	40,415
Daily Symbols Traded	1,074

TSXV ANONYMOUS TRADING	
Daily Volume	77,716,561
Daily Value	\$37,409,403
Average Trade Size	3,729
% TSXV Volume	39.36%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
LOU	37,937,350	\$25,797,388
LKY	7,174,978	\$35,875
SIE	6,847,418	\$448,440
NILI	6,576,573	\$7,286,940
BAY	3,247,210	\$270,790
NU	3,241,000	\$16,205
KALO	3,142,655	\$79,269
LIT	3,066,085	\$1,531,258
LGN	2,763,513	\$2,845,999
TMG	2,610,900	\$443,031
VENZ	2,265,309	\$22,653
PVT	2,090,500	\$3,865,966
PEI	1,876,617	\$217,664
CUR	1,650,589	\$3,437,727
WRLG	1,625,872	\$1,127,755
CCCM	1,522,624	\$123,515
PTU	1,457,396	\$92,765
AEC	1,339,556	\$124,091
BSK	1,325,753	\$105,598
AIR	1,301,000	\$58,670

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
LOU	37,937,350	\$25,797,388
NILI	6,576,573	\$7,286,940
TOI	50,241	\$4,422,373
PVT	2,090,500	\$3,865,966
ISO	815,388	\$3,493,738
CUR	1,650,589	\$3,437,727
LGN	2,763,513	\$2,845,999
PMET	251,830	\$2,507,174
ABR	955,448	\$2,394,951
LIT	3,066,085	\$1,531,258
LTH	860,697	\$1,497,816
ARTG	257,454	\$1,423,619
EU	304,640	\$1,370,084
ETL	444,348	\$1,366,131
WRLG	1,625,872	\$1,127,755
LMN	49,187	\$965,837
HIVE	194,976	\$787,207
NGEX	142,553	\$758,688
PNRL	482,784	\$682,524
NFG	102,705	\$566,925

Dark TSX/TSXV Trading			
Volume	23,585,210	Daily Trades	97,720
Value	639,212,358	Daily Symbols Traded	1,269