

# DAILY REPORT



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August 17, 2023

Indices	August 17 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,812.23	19,899.07		-0.44 %
S&P/TSX 60 Index	1,187.16	1,191.99		-0.41 %
S&P/TSX Venture Composite	585.72	591.36		-0.95 %
S&P/TSX Completion Index	1,194.94	1,201.76		-0.57 %
S&P/TSX Smallcap Index	682.35	686.07		-0.54 %

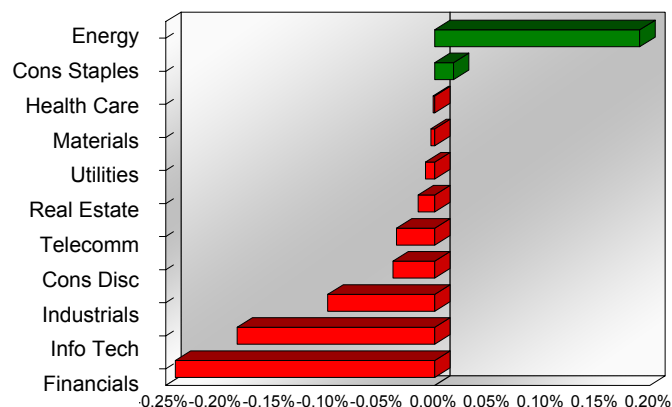
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
72	152	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SU	10.19	SHOP	-23.12
CNQ	7.88	BN	-9.89
ATD	6.76	RY	-9.02
TECK.B	6.46	CSU	-7.53
ENB	5.45	FNV	-4.61
TOU	3.04	TRI	-4.18
PPL	2.59	WCN	-3.72
AEM	2.57	MG	-3.41
IMO	2.07	TD	-3.21
ARX	1.44	FFH	-2.99

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
TECK.B	3.89%	BBD.B	-6.66%
SU	2.51%	OGC	-5.00%
BIR	2.47%	QBR.B	-3.94%
IMO	2.23%	SHOP	-3.80%
MEG	2.03%	SNC	-3.60%
TOU	1.98%	ENGH	-3.51%
ATD	1.82%	SVI	-3.40%
ATZ	1.82%	CCA	-3.14%
PEY	1.80%	SII	-3.13%
ERF	1.74%	LSPD	-3.09%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	40	17.89 %	\$506.51	37.95
Consumer Staples	11	4.26 %	\$120.67	3.49
Health Care	4	0.31 %	\$8.85	-0.26
Materials	50	11.56 %	\$327.31	-0.71
Utilities	16	4.25 %	\$120.43	-1.69
Real Estate	21	2.40 %	\$67.97	-3.05
Communication Services	5	3.87 %	\$109.42	-7.04
Consumer Discretionary	14	3.69 %	\$104.46	-7.71
Industrials	26	13.76 %	\$389.41	-19.78
Information Technology	11	7.21 %	\$203.95	-36.57
Financials	29	30.79 %	\$871.55	-47.96
<b>S&amp;P/TSX Composite Index</b>	<b>227</b>	<b>100.00 %</b>	<b>\$2,830.54</b>	<b>-83.33</b>

S&P/TSX Composite Index - Sectors Returns



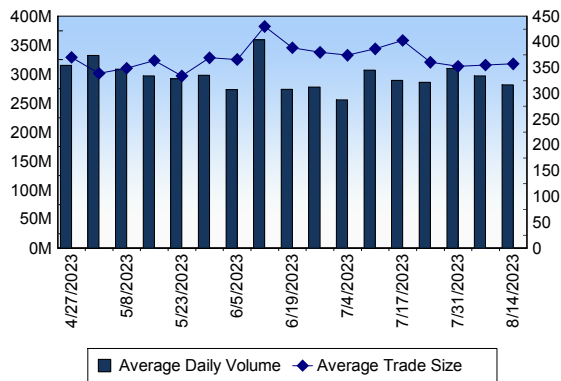
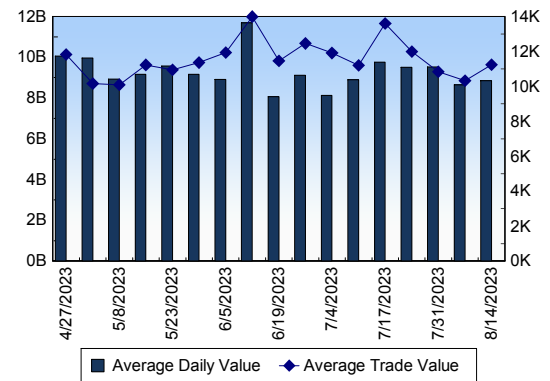
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**TSX**

Daily Volume	250,881,743
Daily Value	\$7,753,372,770
Daily Trades	726,968
Daily Symbols Traded	2,001

**TSX ANONYMOUS TRADING**

Daily Volume	113,183,757
Daily Value	\$3,885,688,948
Average Trade Size	322
% TSX Volume	45.11 %

**TSX Volume****TSX Value ( in Canadian Dollars )****Top 20 TSX Symbols by Volume**

Symbol	TSX Volume	TSX Value
SU	10,529,428	\$464,941,321
ENB	9,057,424	\$427,695,233
CNQ	8,319,672	\$681,338,116
WEED	5,648,852	\$3,129,753
CVE	5,268,477	\$139,029,328
MFC	5,228,998	\$131,696,460
CPG	3,706,981	\$41,489,293
RY	3,414,808	\$419,409,994
BCE	3,393,048	\$187,167,295
SHOP	3,340,032	\$243,207,809
LUN	3,176,276	\$31,687,860
BTE	3,036,689	\$16,340,484
GWO	2,506,884	\$98,053,985
TOU	2,485,886	\$169,752,053
ATH	2,342,499	\$8,652,762
HUT	2,291,484	\$7,612,914
TD	2,258,428	\$190,113,685
ABX	2,220,347	\$47,052,006
T	2,218,806	\$51,080,036
HNU	2,139,635	\$31,861,053

**Top 20 TSX Symbols by Value**

Symbol	TSX Volume	TSX Value
CNQ	8,319,672	\$681,338,116
SU	10,529,428	\$464,941,321
ENB	9,057,424	\$427,695,233
RY	3,414,808	\$419,409,994
SHOP	3,340,032	\$243,207,809
BMO	1,739,723	\$198,471,525
TD	2,258,428	\$190,113,685
BCE	3,393,048	\$187,167,295
TOU	2,485,886	\$169,752,053
CVE	5,268,477	\$139,029,328
MFC	5,228,998	\$131,696,460
NA	1,186,245	\$119,575,935
BNS	1,842,423	\$116,068,558
RCI.B	1,835,826	\$99,179,909
GWO	2,506,884	\$98,053,985
IMO	1,258,104	\$94,364,774
TRP	1,927,837	\$93,302,749
CM	1,714,372	\$92,636,125
ATD	1,290,792	\$89,976,276
CNR	541,466	\$83,271,345

**ETF Trading**

Daily Volume	22,924,807	Average Trade Value	\$11,439
Daily Value	\$508,425,826	Average Trade Size	516
# Trades	44,446	# of ETFs Traded	835

**Top 10 ETFs by TSX Volume**

Symbol	Market Volume	Market Value
HNU	2,139,635	\$31,861,053
XIU	1,575,456	\$47,592,948
HQU	1,283,695	\$17,416,779
XEG	951,005	\$15,600,576
BTCC.B	841,199	\$4,593,890
HQD	748,305	\$15,170,849
HOD	697,102	\$6,054,565
HOU	587,601	\$8,306,471
HSD	488,779	\$12,660,837
HND	476,220	\$23,679,154

**Top 10 ETFs by TSX Value**

Symbol	Market Volume	Market Value
XIU	1,575,456	\$47,592,948
HNU	2,139,635	\$31,861,053
ZSP	443,754	\$28,839,993
HND	476,220	\$23,679,154
HQU	1,283,695	\$17,416,779
ZEB	475,511	\$15,728,900
XEG	951,005	\$15,600,576
HQD	748,305	\$15,170,849
VFV	139,440	\$14,732,053
HSD	488,779	\$12,660,837

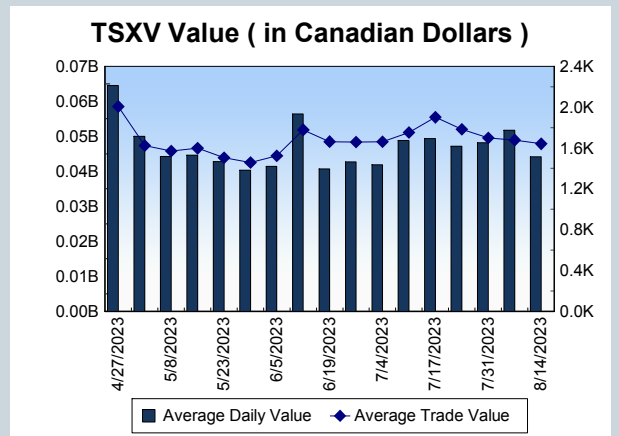
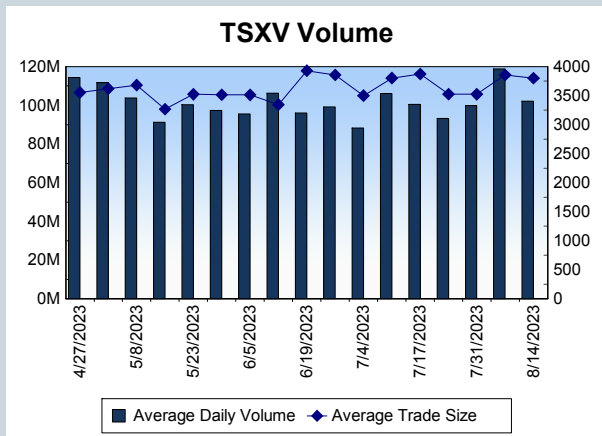
<b>Block Trades</b>	<b>Non Block Trades</b>
887	726,081

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	24,731,300
RBC CAPITAL MARKETS	15,285,200
TD SECURITIES INC.	14,377,500
BMO NESBITT BURNS INC.	13,274,300
CIBC WORLD MARKETS INC.	12,103,000

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	6,979,400
CNQ	6,498,300
SU	5,810,000
MFC	3,253,300
BCE	2,075,000

TSXV	
Daily Volume	99,862,239
Daily Value	\$49,086,750
Daily Trades	25,776
Daily Symbols Traded	1,053

TSXV ANONYMOUS TRADING	
Daily Volume	52,838,410
Daily Value	\$27,061,008
Average Trade Size	4,123
% TSXV Volume	52.91%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
BAY	3,406,740	\$892,747
MTX	3,022,500	\$75,563
C	2,684,447	\$51,587
SIE	2,655,512	\$119,053
BHS	2,252,206	\$33,814
SCZ	1,690,541	\$322,858
CLM	1,689,141	\$116,682
PEMC	1,662,000	\$16,655
RML	1,645,848	\$648,521
GRSL	1,158,529	\$46,644
DSL	1,094,800	\$487,166
EMO	870,850	\$431,904
MYID	859,200	\$87,676
TVI	831,000	\$20,775
BGS	787,167	\$12,545
LVX	723,350	\$21,208
SGD	713,108	\$4,101,298
WINS	692,693	\$177,442
ABR	683,415	\$2,340,366
LGN	641,363	\$647,981

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	66,694	\$7,213,728
SGD	713,108	\$4,101,298
PMET	268,290	\$3,230,357
ABR	683,415	\$2,340,366
HIVE	395,573	\$2,104,974
NGEX	322,034	\$2,043,883
LMN	67,247	\$1,415,416
BAY	3,406,740	\$892,747
RML	1,645,848	\$648,521
LGN	641,363	\$647,981
CRE	388,362	\$587,958
ARTG	108,916	\$553,866
GMIN	405,995	\$508,002
DSL	1,094,800	\$487,166
ETL	141,811	\$461,648
EMO	870,850	\$431,904
WED	118,044	\$417,885
NFG	65,364	\$393,425
LTH	156,554	\$371,861
PNRL	306,253	\$371,735

Dark TSX/TSXV Trading			
Volume	15,963,390	Daily Trades	72,841
Value	465,250,688	Daily Symbols Traded	1,159