

# DAILY REPORT



For more information, email [trading\\_sales@tsx.com](mailto:trading_sales@tsx.com)

July 20, 2023

Indices	July 20 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,436.87	20,491.17		-0.26 %
S&P/TSX 60 Index	1,226.83	1,229.02		-0.18 %
S&P/TSX Venture Composite	617.63	622.14		-0.73 %
S&P/TSX Completion Index	1,223.16	1,230.95		-0.63 %
S&P/TSX Smallcap Index	706.74	715.27		-1.19 %

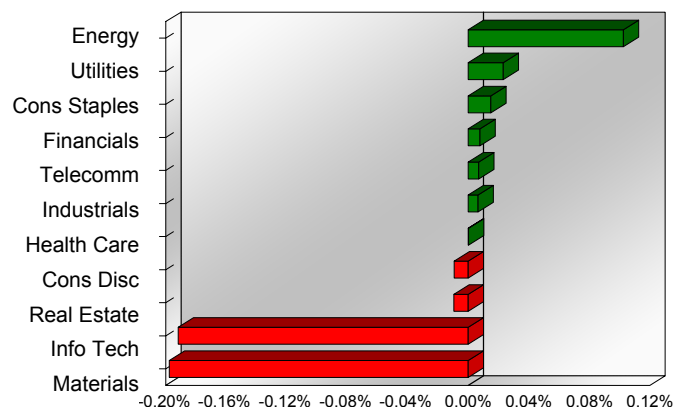
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
79	145	4

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
ENB	8.34	SHOP	-29.85
TRP	8.06	AEM	-7.35
WCN	7.01	ABX	-5.79
FTS	2.65	BN	-5.63
BCE	2.58	TD	-4.09
RY	2.54	WPM	-3.58
MFC	2.48	GIB.A	-2.81
SLF	2.11	FNV	-2.77
IMO	1.67	PAAS	-2.04
BNS	1.60	CSU	-1.81

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
SNC	3.32%	NVEI	-8.03%
AOI	3.10%	OGC	-7.09%
BHC	2.94%	TLRY	-6.09%
TRP	2.17%	OSK	-6.05%
IMO	2.08%	CG	-4.88%
WCN	2.05%	WDO	-4.60%
CPG	2.04%	EQX	-4.26%
PRMW	1.93%	EDR	-4.22%
GFL	1.52%	SHOP	-4.12%
PSK	1.48%	KNT	-4.05%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	40	16.67 %	\$486.98	21.01
Utilities	16	4.41 %	\$128.86	4.72
Consumer Staples	11	4.10 %	\$119.88	3.06
Financials	29	31.10 %	\$908.51	1.57
Communication Services	5	3.98 %	\$116.13	1.42
Industrials	26	13.40 %	\$391.52	1.33
Health Care	4	0.28 %	\$8.19	0.03
Consumer Discretionary	15	3.89 %	\$113.69	-1.90
Real Estate	21	2.42 %	\$70.73	-1.97
Information Technology	11	7.79 %	\$227.53	-39.32
Materials	50	11.96 %	\$349.47	-40.51
<b>S&amp;P/TSX Composite Index</b>	<b>228</b>	<b>100.00 %</b>	<b>\$2,921.49</b>	<b>-50.54</b>

S&P/TSX Composite Index - Sectors Returns



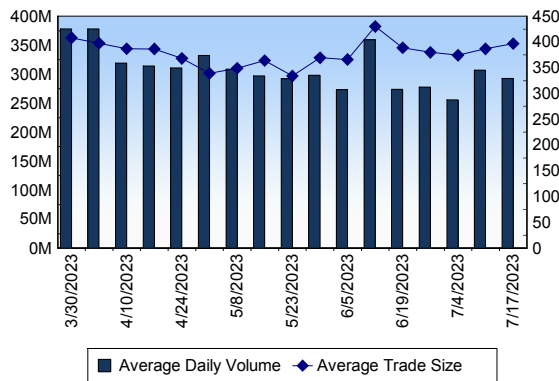
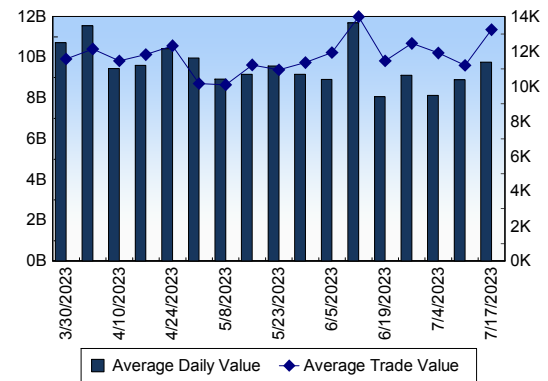
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**TSX**

Daily Volume	277,152,965
Daily Value	\$9,017,260,980
Daily Trades	712,433
Daily Symbols Traded	1,999

**TSX ANONYMOUS TRADING**

Daily Volume	125,143,699
Daily Value	\$4,322,992,277
Average Trade Size	361
% TSX Volume	45.15 %

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

Symbol	TSX Volume	TSX Value
MFC	9,504,564	\$243,431,122
TRP	7,290,401	\$377,711,783
BNS	6,929,415	\$465,338,877
WEED	6,172,784	\$3,189,366
TD	6,120,277	\$524,358,392
ENB	5,624,388	\$275,737,052
RY	5,410,157	\$705,538,554
CPG	5,113,186	\$50,884,026
SHOP	5,105,567	\$443,101,267
SU	4,838,316	\$185,343,607
PPL	4,713,619	\$193,485,324
CNQ	4,442,894	\$338,669,133
AQN	4,103,423	\$45,076,457
POW	3,196,143	\$119,910,666
HUT	3,182,753	\$15,590,306
CVE	3,005,389	\$67,878,268
AC	3,000,625	\$77,281,579
TOU	2,884,013	\$196,960,794
BTO	2,751,805	\$13,235,652
LUN	2,726,902	\$31,012,005

**Top 20 TSX Symbols by Value**

Symbol	TSX Volume	TSX Value
RY	5,410,157	\$705,538,554
TD	6,120,277	\$524,358,392
BNS	6,929,415	\$465,338,877
SHOP	5,105,567	\$443,101,267
TRP	7,290,401	\$377,711,783
CNQ	4,442,894	\$338,669,133
ENB	5,624,388	\$275,737,052
BMO	2,150,648	\$265,875,210
NA	2,568,298	\$259,255,159
MFC	9,504,564	\$243,431,122
TOU	2,884,013	\$196,960,794
PPL	4,713,619	\$193,485,324
SU	4,838,316	\$185,343,607
NTR	1,867,709	\$158,282,989
FTS	2,496,838	\$142,645,506
CM	2,452,667	\$142,033,955
POW	3,196,143	\$119,910,666
BCE	2,061,369	\$119,714,230
CNR	742,107	\$115,326,881
CP	979,852	\$104,353,940

**ETF Trading**

Daily Volume	22,148,792	Average Trade Value	\$11,373
Daily Value	\$535,392,074	Average Trade Size	470
# Trades	47,077	# of ETFs Traded	836

**Top 10 ETFs by TSX Volume**

Symbol	Market Volume	Market Value
HNU	2,383,949	\$37,732,332
HQU	1,001,685	\$15,161,867
XIU	957,449	\$29,769,260
ZEB	864,368	\$29,934,210
XEG	748,328	\$11,202,852
HOD	723,188	\$7,219,940
XGD	656,774	\$11,870,839
HND	625,521	\$31,881,135
DLR	606,037	\$8,151,804
HOU	567,132	\$7,089,366

**Top 10 ETFs by TSX Value**

Symbol	Market Volume	Market Value
HNU	2,383,949	\$37,732,332
VSP	462,320	\$34,544,089
HND	625,521	\$31,881,135
ZEB	864,368	\$29,934,210
XIU	957,449	\$29,769,260
ZSP	361,925	\$23,697,022
HXT	418,613	\$21,343,643
HQU	1,001,685	\$15,161,867
VFV	133,834	\$14,226,110
XGD	656,774	\$11,870,839

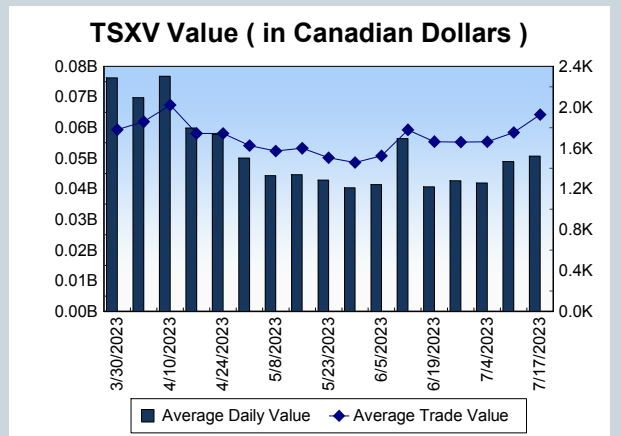
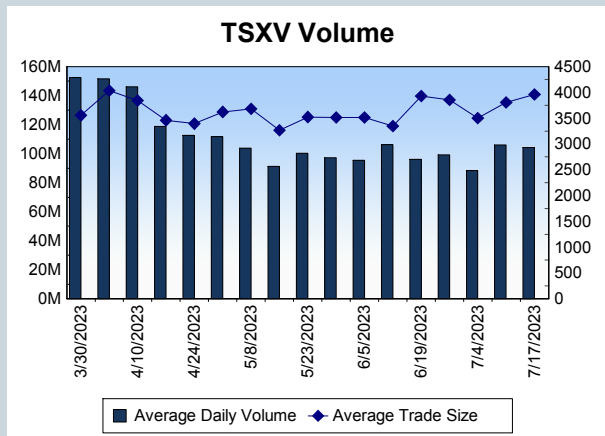
<b>Block Trades</b>	<b>Non Block Trades</b>
979	711,454

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	24,946,400
BMO NESBITT BURNS INC.	23,323,300
TD SECURITIES INC.	19,098,000
RBC CAPITAL MARKETS	16,445,100
NATIONAL BANK FINANCIAL	9,084,800

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
MFC	8,019,900
TRP	5,554,400
BNS	4,621,600
RY	4,096,400
TD	3,771,500

TSXV	
Daily Volume	96,696,544
Daily Value	\$41,965,160
Daily Trades	23,631
Daily Symbols Traded	1,035

TSXV ANONYMOUS TRADING	
Daily Volume	43,441,966
Daily Value	\$19,822,559
Average Trade Size	3,691
% TSXV Volume	44.93%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
LGN	8,957,781	\$6,745,302
STND	3,420,250	\$75,280
C	1,720,000	\$25,460
PTU	1,612,167	\$64,483
CPL	1,558,100	\$49,454
SEI.WT	1,463,000	\$72,150
SAY	1,220,559	\$44,606
SPX	1,085,600	\$27,140
LOT	1,081,000	\$21,620
NCI	1,006,760	\$35,237
MAE	994,250	\$39,770
EDDY	940,259	\$23,506
MARV	888,038	\$40,175
RML	871,008	\$256,995
PDM	829,200	\$55,268
SAE	700,000	\$40,750
EOG	696,371	\$148,481
BIG	688,318	\$163,326
GRSL	656,255	\$42,542
FDR	628,972	\$173,466

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
LGN	8,957,781	\$6,745,302
HIVE	363,314	\$2,722,999
TOI	21,984	\$2,206,581
ABR	608,555	\$2,068,939
LMN	70,072	\$1,428,250
PMET	96,348	\$1,356,720
LTH	487,678	\$1,172,115
GRZ	293,342	\$1,117,230
SGD	164,483	\$807,502
NGEX	112,739	\$737,801
SLI	123,641	\$720,922
NFG	102,922	\$669,452
ARTG	97,334	\$532,073
CRE	215,896	\$387,931
DE	49,615	\$371,234
OSS	472,339	\$344,198
AFM	321,347	\$324,334
VMC	243,887	\$318,031
LI	110,449	\$293,036
LIO	351,387	\$290,840

Dark TSX/TSXV Trading			
Volume	16,039,390	Daily Trades	70,693
Value	516,089,956	Daily Symbols Traded	1,196