

# DAILY REPORT



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September 29, 2023

Indices	September 29 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,541.27	19,590.74		-0.25 %
S&P/TSX 60 Index	1,172.66	1,175.93		-0.28 %
S&P/TSX Venture Composite	558.88	556.90		0.36 %
S&P/TSX Completion Index	1,171.24	1,172.92		-0.14 %
S&P/TSX Smallcap Index	666.80	668.72		-0.29 %

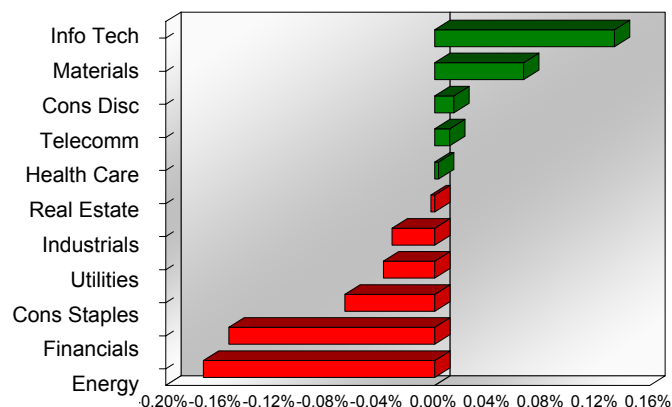
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
91	130	6

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SHOP	20.41	ATD	-11.77
FM	4.94	CNQ	-10.69
TECK.B	3.72	BNS	-9.23
BCE	1.86	BN	-8.10
WPM	1.66	SU	-7.30
LUN	1.57	CCO	-4.80
CP	1.44	FFH	-3.81
CSU	1.37	CNR	-3.57
OTEX	1.12	NTR	-3.52
FNV	1.11	ENB	-3.24

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
ATZ	5.87%	OLA	-5.88%
ATH	5.84%	EFR	-5.58%
FIL	4.43%	DML	-5.11%
FM	3.92%	BEP.UN	-3.97%
HBM	3.77%	PSI	-3.37%
LUN	3.37%	ATD	-3.28%
SHOP	3.29%	NXE	-3.21%
KXS	3.12%	CCO	-2.94%
BLDP	2.88%	NG	-2.62%
BTE	2.74%	SEA	-2.53%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Information Technology	11	7.48 %	\$209.26	26.21
Materials	51	11.62 %	\$324.97	12.98
Consumer Discretionary	14	3.67 %	\$102.68	2.80
Communication Services	5	3.73 %	\$104.37	2.20
Health Care	4	0.32 %	\$8.82	0.56
Real Estate	21	2.32 %	\$64.86	-0.57
Industrials	26	13.48 %	\$376.97	-6.23
Utilities	16	4.04 %	\$112.92	-7.46
Consumer Staples	11	4.20 %	\$117.53	-13.07
Financials	28	30.36 %	\$849.30	-29.97
Energy	40	18.79 %	\$525.66	-33.72
<b>S&amp;P/TSX Composite Index</b>	<b>227</b>	<b>100.00 %</b>	<b>\$2,797.35</b>	<b>-46.29</b>

S&P/TSX Composite Index - Sectors Returns



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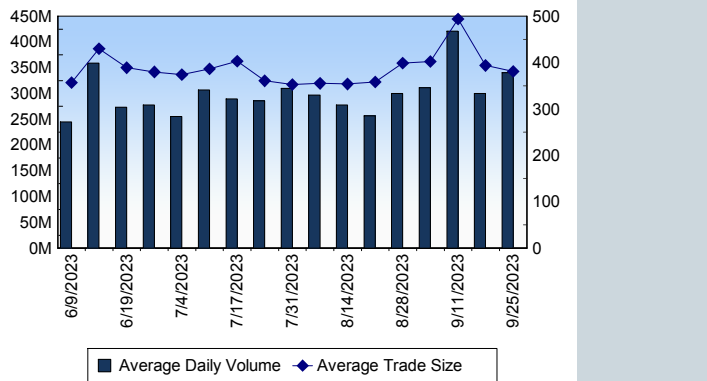
## TSX

Daily Volume	344,921,599
Daily Value	\$9,842,815,463
Daily Trades	914,401
Daily Symbols Traded	2,009

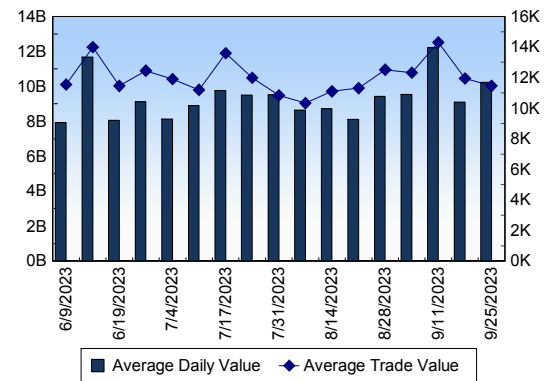
## TSX ANONYMOUS TRADING

Daily Volume	154,052,815
Daily Value	\$4,411,694,601
Average Trade Size	329
% TSX Volume	44.66 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
BTE	10,142,553	\$60,648,571
TRP	9,620,229	\$449,699,563
TD	7,320,222	\$600,399,846
CNQ	7,094,510	\$624,334,618
ATH	7,041,163	\$30,056,710
DML	6,005,722	\$13,643,418
ENB	5,465,791	\$246,517,703
BTO	5,138,914	\$20,033,441
ABX	4,926,829	\$97,085,077
WEED	4,889,942	\$5,247,130
CVE	4,553,345	\$129,315,649
POW	4,548,020	\$157,789,618
SHOP	4,348,829	\$322,384,191
SU	4,276,118	\$200,448,765
AQN	4,260,998	\$34,329,149
MFC	4,057,031	\$100,974,857
K	3,924,710	\$24,295,137
BNS	3,581,380	\$218,456,693
TVE	3,477,515	\$13,606,284
CM	3,468,864	\$182,487,452

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
CNQ	7,094,510	\$624,334,618
TD	7,320,222	\$600,399,846
TRP	9,620,229	\$449,699,563
RY	3,313,630	\$393,802,146
SHOP	4,348,829	\$322,384,191
ENB	5,465,791	\$246,517,703
BNS	3,581,380	\$218,456,693
CNR	1,481,367	\$218,131,984
SU	4,276,118	\$200,448,765
CM	3,468,864	\$182,487,452
CP	1,730,811	\$175,140,513
ATD	2,335,705	\$162,226,160
POW	4,548,020	\$157,789,618
SLF	2,104,173	\$139,477,333
IMO	1,610,014	\$134,778,041
BCE	2,562,418	\$133,074,325
BMO	1,147,482	\$131,641,959
CVE	4,553,345	\$129,315,649
PPL	2,950,473	\$120,507,907
CSU	36,858	\$103,521,175

### ETF Trading

Daily Volume	26,645,657	Average Trade Value	\$14,280
Daily Value	\$616,160,085	Average Trade Size	618
# Trades	43,148	# of ETFs Traded	845

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	2,551,052	\$75,987,592
HNU	2,353,082	\$30,344,456
HQU	2,235,076	\$29,898,322
HQD	1,079,743	\$22,047,176
HOD	1,046,676	\$6,928,973
XEG	870,757	\$15,073,780
ZEB	671,711	\$21,380,548
HOU	650,611	\$11,815,803
HSU	529,982	\$7,994,653
HSD	516,171	\$14,052,430

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,551,052	\$75,987,592
HNU	2,353,082	\$30,344,456
HQU	2,235,076	\$29,898,322
HND	508,320	\$27,176,532
HQD	1,079,743	\$22,047,176
ZEB	671,711	\$21,380,548
XSP	347,002	\$15,763,845
XEG	870,757	\$15,073,780
CASH	292,357	\$14,623,616
HSD	516,171	\$14,052,430

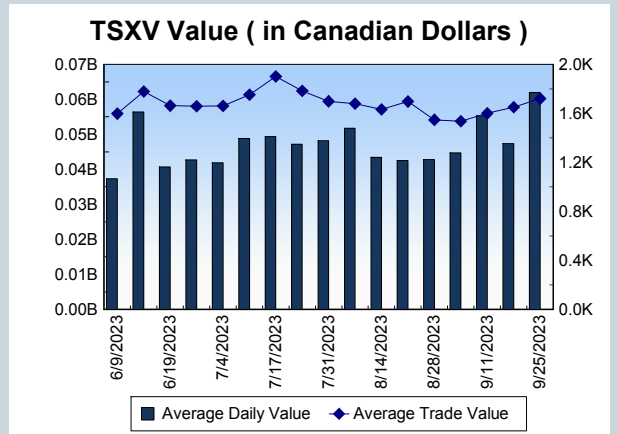
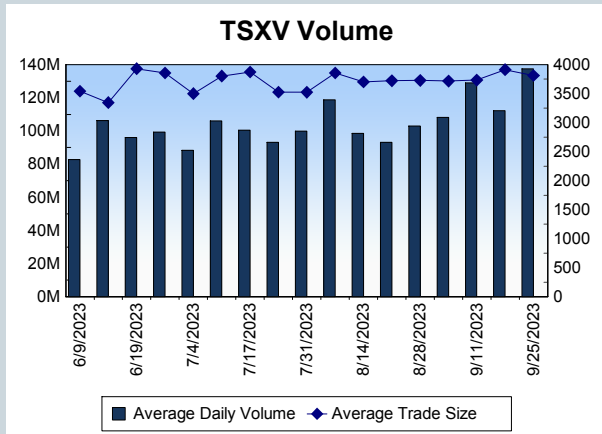
<b>Block Trades</b>	<b>Non Block Trades</b>
1,894	912,507

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	20,267,900
BMO NESBITT BURNS INC.	18,137,600
CIBC WORLD MARKETS INC.	16,330,900
GOLDMAN SACHS CANADA I	13,119,900
TD SECURITIES INC.	7,613,000

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TRP	6,599,900
CNQ	4,791,000
TD	4,738,600
POW	3,339,100
BTO	2,849,500

TSXV	
Daily Volume	122,051,262
Daily Value	\$56,120,049
Daily Trades	34,143
Daily Symbols Traded	1,077

TSXV ANONYMOUS TRADING	
Daily Volume	72,909,524
Daily Value	\$38,444,179
Average Trade Size	3,644
% TSXV Volume	59.74%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
BCM	8,382,605	\$1,968,068
FUU	4,175,544	\$1,875,008
CVV	3,614,681	\$1,866,223
SYH	2,847,547	\$1,668,281
BAY	2,764,092	\$175,739
NILI	2,550,448	\$2,582,960
EU	2,276,389	\$10,160,640
HTC	2,014,000	\$10,070
TNR	1,823,901	\$128,841
CXG	1,777,144	\$8,886
GXU	1,647,277	\$311,158
EOG	1,627,100	\$301,906
LGN	1,518,469	\$1,544,439
LKY	1,305,978	\$6,530
SLVR	1,290,500	\$281,033
DCMC	1,168,000	\$180,970
BSK	1,165,727	\$89,344
KNC	1,148,500	\$33,580
ABR	1,040,015	\$2,335,323
LIT	1,007,730	\$459,820

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
EU	2,276,389	\$10,160,640
NILI	2,550,448	\$2,582,960
TOI	28,251	\$2,499,574
ABR	1,040,015	\$2,335,323
BCM	8,382,605	\$1,968,068
FUU	4,175,544	\$1,875,008
CVV	3,614,681	\$1,866,223
SYH	2,847,547	\$1,668,281
LGN	1,518,469	\$1,544,439
SGD	295,387	\$1,492,022
CUR	424,032	\$864,741
PMET	73,522	\$797,631
ISO	180,114	\$781,849
LTH	399,487	\$780,287
HIVE	176,589	\$745,449
LMN	33,951	\$675,985
ETL	200,713	\$628,349
PNRL	419,065	\$597,892
ARTG	100,580	\$590,906
WED	162,050	\$575,396

Dark TSX/TSXV Trading			
Volume	20,330,960	Daily Trades	84,073
Value	489,358,358	Daily Symbols Traded	1,271