

# DAILY REPORT



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August 30, 2022

| Indices                   | August 30 Close | Previous Close | Change | % Change |
|---------------------------|-----------------|----------------|--------|----------|
| S&P/TSX Composite Index   | 19,512.90       | 19,836.12      |        | -1.63 %  |
| S&P/TSX 60 Index          | 1,178.53        | 1,198.56       |        | -1.67 %  |
| S&P/TSX Venture Composite | 635.33          | 643.33         |        | -1.24 %  |
| S&P/TSX Completion Index  | 1,138.49        | 1,155.41       |        | -1.46 %  |
| S&P/TSX Smallcap Index    | 689.38          | 702.76         |        | -1.90 %  |

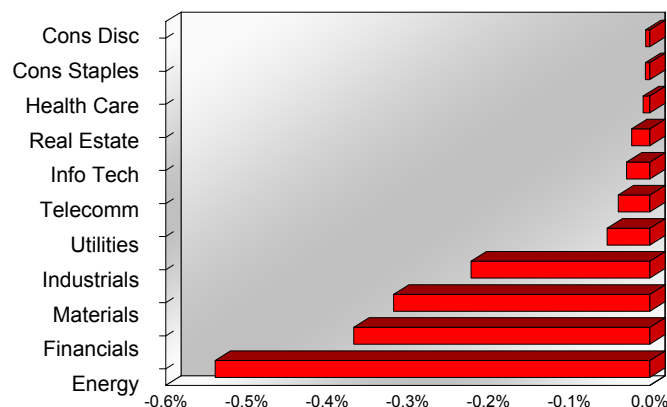
| S&P/TSX Composite Index |           |           |
|-------------------------|-----------|-----------|
| Advancers               | Decliners | Unchanged |
| 40                      | 197       | 1         |

| S&P/TSX Composite Index   |                    |                         |                    |
|---------------------------|--------------------|-------------------------|--------------------|
| Top 10 Index Contributors |                    | Top 10 Index Detractors |                    |
| Constituent               | Index Contribution | Constituent             | Index Contribution |
| CCO                       | 2.81               | CP                      | -22.32             |
| CSU                       | 0.68               | CNQ                     | -20.83             |
| TFII                      | 0.54               | NTR                     | -20.69             |
| DSG                       | 0.48               | SU                      | -20.37             |
| EMP.A                     | 0.47               | RY                      | -18.76             |
| RBA                       | 0.40               | ENB                     | -17.76             |
| TRI                       | 0.40               | CNR                     | -15.45             |
| FFH                       | 0.36               | BMO                     | -15.03             |
| DML                       | 0.33               | TRP                     | -9.99              |
| EFN                       | 0.31               | CVE                     | -9.96              |

| S&P/TSX Composite Index |        |                  |         |
|-------------------------|--------|------------------|---------|
| Top 10 Advancers        |        | Top 10 Decliners |         |
| Constituent             | Return | Constituent      | Return  |
| DML                     | 3.41 % | PD               | -7.68 % |
| CCO                     | 2.59 % | VET              | -7.12 % |
| EFR                     | 2.48 % | DND              | -6.91 % |
| NGD                     | 2.35 % | FM               | -6.88 % |
| BHC                     | 2.13 % | WEED             | -6.42 % |
| CG                      | 1.38 % | CS               | -6.39 % |
| BBD.B                   | 1.14 % | ACB              | -6.13 % |
| GOOS                    | 1.09 % | POU              | -6.09 % |
| EMP.A                   | 1.06 % | CRON             | -6.04 % |
| SII                     | 0.93 % | CPG              | -5.63 % |

| S&P/TSX Composite Index            |                         |                 |                   |                    |
|------------------------------------|-------------------------|-----------------|-------------------|--------------------|
| Sector                             | # of Index Constituents | Weight          | Market Cap (\$B)  | Index Contribution |
| Consumer Discretionary             | 13                      | 3.51 %          | \$99.32           | -1.01              |
| Consumer Staples                   | 11                      | 4.17 %          | \$118.04          | -1.11              |
| Health Care                        | 7                       | 0.37 %          | \$10.37           | -1.59              |
| Real Estate                        | 23                      | 2.67 %          | \$75.47           | -4.43              |
| Information Technology             | 14                      | 5.27 %          | \$149.35          | -5.68              |
| Communication Services             | 7                       | 5.00 %          | \$141.70          | -7.72              |
| Utilities                          | 16                      | 5.28 %          | \$149.47          | -10.49             |
| Industrials                        | 29                      | 12.69 %         | \$359.48          | -43.96             |
| Materials                          | 51                      | 11.20 %         | \$317.22          | -63.02             |
| Financials                         | 29                      | 31.18 %         | \$882.99          | -72.78             |
| Energy                             | 38                      | 18.66 %         | \$528.29          | -106.88            |
| <b>S&amp;P/TSX Composite Index</b> | <b>238</b>              | <b>100.00 %</b> | <b>\$2,831.70</b> | <b>-318.67</b>     |

S&P/TSX Composite Index - Sectors Returns



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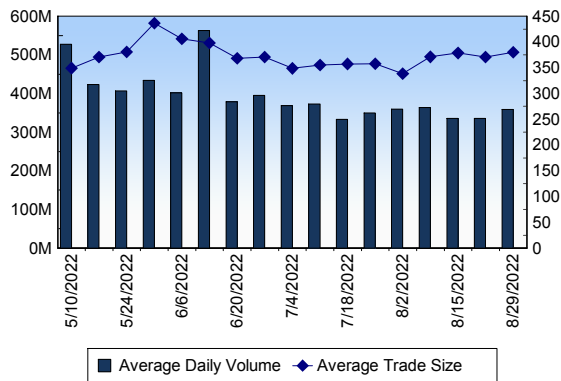
## TSX

|                      |                 |
|----------------------|-----------------|
| Daily Volume         | 334,011,274     |
| Daily Value          | \$8,725,119,582 |
| Daily Trades         | 1,004,365       |
| Daily Symbols Traded | 1,996           |

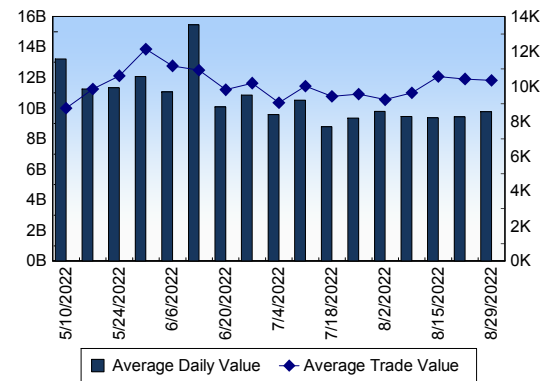
## TSX ANONYMOUS TRADING

|                    |                 |
|--------------------|-----------------|
| Daily Volume       | 140,301,784     |
| Daily Value        | \$3,696,538,871 |
| Average Trade Size | 290             |
| % TSX Volume       | 42.01 %         |

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

| Symbol | TSX Volume | TSX Value       |
|--------|------------|-----------------|
| SU     | 32,453,513 | \$1,404,450,737 |
| ENB    | 8,433,515  | \$471,827,785   |
| XIU    | 6,227,572  | \$185,849,923   |
| CPG    | 5,997,929  | \$60,571,016    |
| HND    | 5,879,349  | \$6,782,762     |
| BTE    | 5,732,066  | \$39,544,250    |
| ABX    | 5,533,006  | \$108,453,739   |
| XLY    | 5,335,780  | \$266,184       |
| CVE    | 4,288,904  | \$106,627,363   |
| FCU    | 4,133,870  | \$3,426,987     |
| WEED   | 4,128,111  | \$19,822,733    |
| DML    | 3,938,499  | \$6,977,018     |
| MFC    | 3,936,564  | \$90,226,636    |
| ATH    | 3,840,497  | \$9,883,679     |
| WCP    | 3,587,779  | \$34,914,816    |
| SHOP   | 3,503,400  | \$143,669,739   |
| LUN    | 3,374,540  | \$23,196,289    |
| ACB    | 3,118,273  | \$6,303,719     |
| XEG    | 3,103,345  | \$48,669,821    |
| TD     | 3,014,564  | \$257,866,333   |

### Top 20 TSX Symbols by Value

| Symbol | TSX Volume | TSX Value       |
|--------|------------|-----------------|
| SU     | 32,453,513 | \$1,404,450,737 |
| ENB    | 8,433,515  | \$471,827,785   |
| BMO    | 2,275,812  | \$284,469,060   |
| RY     | 2,205,734  | \$272,494,893   |
| TD     | 3,014,564  | \$257,866,333   |
| NTR    | 1,565,326  | \$194,925,853   |
| XIU    | 6,227,572  | \$185,849,923   |
| CNQ    | 2,526,325  | \$183,700,341   |
| BNS    | 2,322,935  | \$171,001,855   |
| CP     | 1,714,225  | \$169,871,698   |
| SHOP   | 3,503,400  | \$143,669,739   |
| CNR    | 840,578    | \$131,800,902   |
| TRP    | 1,796,474  | \$117,152,932   |
| CM     | 1,771,384  | \$112,563,969   |
| ABX    | 5,533,006  | \$108,453,739   |
| CVE    | 4,288,904  | \$106,627,363   |
| TOU    | 1,276,811  | \$98,870,743    |
| PPL    | 2,035,532  | \$96,176,043    |
| CCO    | 2,403,242  | \$91,790,363    |
| MFC    | 3,936,564  | \$90,226,636    |

### ETF Trading

|              |               |                     |          |
|--------------|---------------|---------------------|----------|
| Daily Volume | 41,862,301    | Average Trade Value | \$12,365 |
| Daily Value  | \$743,775,125 | Average Trade Size  | 696      |
| # Trades     | 60,153        | # of ETFs Traded    | 795      |

### Top 10 ETFs by TSX Volume

| Symbol | Market Volume | Market Value  |
|--------|---------------|---------------|
| XIU    | 6,227,572     | \$185,849,923 |
| HND    | 5,879,349     | \$6,782,762   |
| XEG    | 3,103,345     | \$48,669,821  |
| HOD    | 2,371,622     | \$22,776,559  |
| HOU    | 1,895,677     | \$39,558,786  |
| HQD    | 1,354,395     | \$10,476,873  |
| ZEB    | 1,067,348     | \$36,911,602  |
| HSD    | 970,011       | \$7,674,723   |
| ETHX.B | 848,231       | \$6,178,162   |
| ETHH   | 768,343       | \$4,962,258   |

### Top 10 ETFs by TSX Value

| Symbol | Market Volume | Market Value  |
|--------|---------------|---------------|
| XIU    | 6,227,572     | \$185,849,923 |
| XEG    | 3,103,345     | \$48,669,821  |
| HOU    | 1,895,677     | \$39,558,786  |
| ZEB    | 1,067,348     | \$36,911,602  |
| HXT    | 645,922       | \$30,825,454  |
| HOD    | 2,371,622     | \$22,776,559  |
| XFN    | 500,535       | \$22,504,913  |
| XIC    | 558,559       | \$17,461,372  |
| XSP    | 405,963       | \$17,320,573  |
| HNU    | 486,742       | \$16,904,315  |

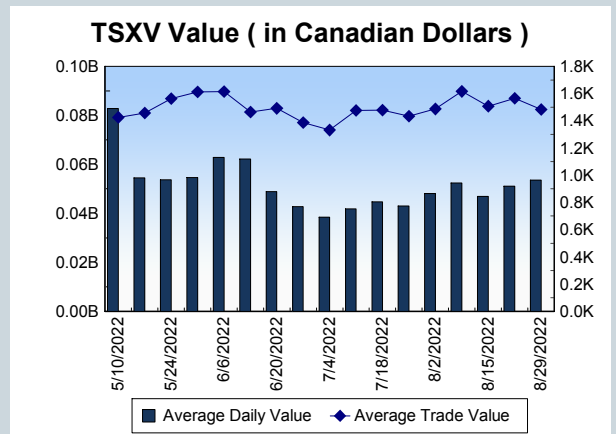
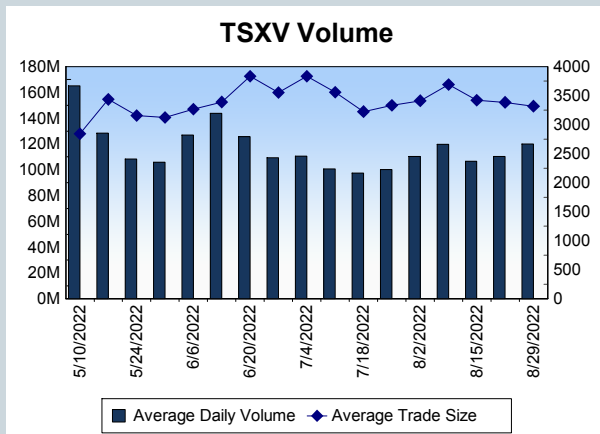
|                     |                         |
|---------------------|-------------------------|
| <b>Block Trades</b> | <b>Non Block Trades</b> |
| 819                 | 1,003,546               |

| Top 5 Block Trade Brokers by Volume |                  |
|-------------------------------------|------------------|
| Broker                              | TSX Block Volume |
| GOLDMAN SACHS CANADA I              | 27,759,200       |
| NATIONAL BANK FINANCIAL             | 12,629,100       |
| MERRILL LYNCH CANADA LT             | 10,485,900       |
| INSTINET CANADA LTD.                | 7,934,400        |
| SCOTIA CAPITAL INC.                 | 7,683,600        |

| Top 5 Block Trade Symbols by Volume |                  |
|-------------------------------------|------------------|
| Symbol                              | TSX Block Volume |
| SU                                  | 27,338,000       |
| ENB                                 | 5,850,100        |
| ABX                                 | 1,945,300        |
| XIU                                 | 1,453,600        |
| GWO                                 | 1,053,400        |

| TSXV                 |              |
|----------------------|--------------|
| Daily Volume         | 113,060,119  |
| Daily Value          | \$54,725,134 |
| Daily Trades         | 36,396       |
| Daily Symbols Traded | 1,168        |

| TSXV ANONYMOUS TRADING |              |
|------------------------|--------------|
| Daily Volume           | 54,380,494   |
| Daily Value            | \$30,786,004 |
| Average Trade Size     | 3,195        |
| % TSXV Volume          | 48.10%       |



| Top 20 TSXV Symbols by Volume |             |             |
|-------------------------------|-------------|-------------|
| Symbol                        | TSXV Volume | TSXV Value  |
| PEI                           | 3,801,895   | \$242,600   |
| PQE                           | 2,910,623   | \$216,049   |
| TAL                           | 2,043,980   | \$1,573,626 |
| VUL                           | 1,885,236   | \$924,807   |
| LTH                           | 1,833,599   | \$2,540,794 |
| ILC                           | 1,724,567   | \$137,960   |
| GSP                           | 1,714,849   | \$473,526   |
| LMR                           | 1,582,488   | \$63,600    |
| SCZ                           | 1,568,174   | \$655,641   |
| DM                            | 1,495,090   | \$135,072   |
| SGU                           | 1,438,000   | \$34,770    |
| AAZ                           | 1,300,902   | \$97,227    |
| ADD                           | 1,235,195   | \$80,748    |
| SOP.H                         | 1,122,800   | \$36,813    |
| PTU                           | 1,114,252   | \$100,592   |
| CMC                           | 1,099,668   | \$77,456    |
| GXU                           | 1,083,183   | \$330,486   |
| EU                            | 1,079,131   | \$1,583,696 |
| NEV                           | 1,043,826   | \$386,799   |
| SYG                           | 969,221     | \$132,851   |

| Top 20 TSXV Symbols by Value |             |             |
|------------------------------|-------------|-------------|
| Symbol                       | TSXV Volume | TSXV Value  |
| TOI                          | 52,769      | \$3,604,897 |
| SALT                         | 928,764     | \$2,992,145 |
| HIVE                         | 444,420     | \$2,816,933 |
| LTH                          | 1,833,599   | \$2,540,794 |
| RECO                         | 715,427     | \$2,383,597 |
| RCK                          | 498,920     | \$1,730,528 |
| EU                           | 1,079,131   | \$1,583,696 |
| TAL                          | 2,043,980   | \$1,573,626 |
| FHYD                         | 295,318     | \$1,467,940 |
| PMET                         | 207,056     | \$1,253,136 |
| PNRL                         | 512,183     | \$1,096,983 |
| LI                           | 420,340     | \$1,085,410 |
| URC                          | 237,728     | \$988,571   |
| VUL                          | 1,885,236   | \$924,807   |
| ISO                          | 166,546     | \$716,934   |
| SCZ                          | 1,568,174   | \$655,641   |
| SOU                          | 584,139     | \$550,635   |
| SOIL                         | 203,703     | \$533,720   |
| GSP                          | 1,714,849   | \$473,526   |
| AFM                          | 643,369     | \$452,572   |

| Dark TSX/TSXV Trading |             |                      |        |
|-----------------------|-------------|----------------------|--------|
| Volume                | 19,474,040  | Daily Trades         | 83,459 |
| Value                 | 575,171,544 | Daily Symbols Traded | 1,181  |