

# DAILY REPORT



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September 15, 2022

| Indices                   | September 15 Close | Previous Close | Change | % Change |
|---------------------------|--------------------|----------------|--------|----------|
| S&P/TSX Composite Index   | 19,560.16          | 19,726.14      |        | -0.84 %  |
| S&P/TSX 60 Index          | 1,182.10           | 1,190.98       |        | -0.75 %  |
| S&P/TSX Venture Composite | 637.49             | 653.87         |        | -2.50 %  |
| S&P/TSX Completion Index  | 1,138.52           | 1,152.61       |        | -1.22 %  |
| S&P/TSX Smallcap Index    | 675.84             | 684.45         |        | -1.26 %  |

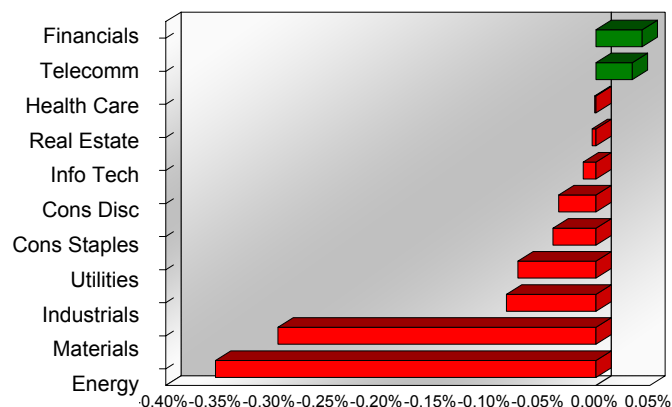
| S&P/TSX Composite Index |           |           |
|-------------------------|-----------|-----------|
| Advancers               | Decliners | Unchanged |
| 57                      | 177       | 3         |

| S&P/TSX Composite Index   |                    |                         |                    |
|---------------------------|--------------------|-------------------------|--------------------|
| Top 10 Index Contributors |                    | Top 10 Index Detractors |                    |
| Constituent               | Index Contribution | Constituent             | Index Contribution |
| RY                        | 9.23               | CNQ                     | -17.88             |
| TD                        | 5.08               | NTR                     | -11.98             |
| BMO                       | 4.37               | SU                      | -10.99             |
| CM                        | 4.18               | BAM.A                   | -9.11              |
| RCI.B                     | 3.58               | CP                      | -8.49              |
| SHOP                      | 3.53               | FNV                     | -7.20              |
| BCE                       | 3.13               | AEM                     | -7.05              |
| T                         | 0.99               | ABX                     | -6.15              |
| AC                        | 0.93               | CVE                     | -5.47              |
| STN                       | 0.91               | CCO                     | -4.96              |

| S&P/TSX Composite Index |        |                  |        |
|-------------------------|--------|------------------|--------|
| Top 10 Advancers        |        | Top 10 Decliners |        |
| Constituent             | Return | Constituent      | Return |
| CRON                    | 2.92%  | EFR              | -6.53% |
| RCI.B                   | 2.64%  | DML              | -6.49% |
| FCR.UN                  | 2.16%  | IMG              | -6.43% |
| AC                      | 2.08%  | DPM              | -6.13% |
| STN                     | 1.84%  | NXE              | -5.52% |
| ARE                     | 1.71%  | CG               | -5.18% |
| BB                      | 1.66%  | EMP.A            | -4.90% |
| ECN                     | 1.36%  | KNT              | -4.72% |
| D.UN                    | 1.32%  | CCO              | -4.69% |
| CF                      | 1.32%  | SSL              | -4.53% |

| S&P/TSX Composite Index            |                         |                 |                   |                    |
|------------------------------------|-------------------------|-----------------|-------------------|--------------------|
| Sector                             | # of Index Constituents | Weight          | Market Cap (\$B)  | Index Contribution |
| Financials                         | 29                      | 31.73 %         | \$900.34          | 8.45               |
| Communication Services             | 7                       | 4.84 %          | \$137.46          | 6.65               |
| Health Care                        | 7                       | 0.39 %          | \$11.05           | -0.23              |
| Real Estate                        | 23                      | 2.62 %          | \$74.23           | -0.72              |
| Information Technology             | 14                      | 5.33 %          | \$151.33          | -2.32              |
| Consumer Discretionary             | 13                      | 3.46 %          | \$98.28           | -6.87              |
| Consumer Staples                   | 11                      | 4.20 %          | \$119.28          | -7.89              |
| Utilities                          | 16                      | 5.19 %          | \$147.28          | -14.34             |
| Industrials                        | 28                      | 12.82 %         | \$363.68          | -16.45             |
| Materials                          | 51                      | 11.08 %         | \$314.28          | -58.34             |
| Energy                             | 38                      | 18.33 %         | \$520.05          | -69.78             |
| <b>S&amp;P/TSX Composite Index</b> | <b>237</b>              | <b>100.00 %</b> | <b>\$2,837.27</b> | <b>-161.83</b>     |

S&P/TSX Composite Index - Sectors Returns



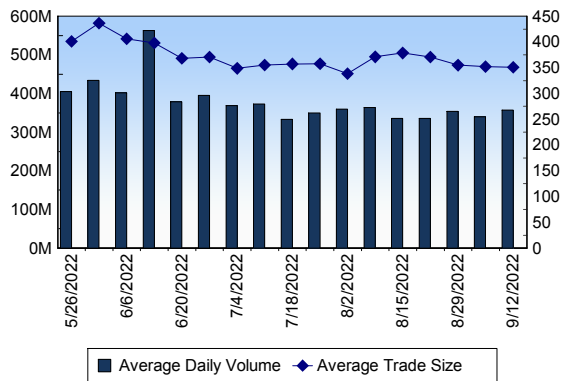
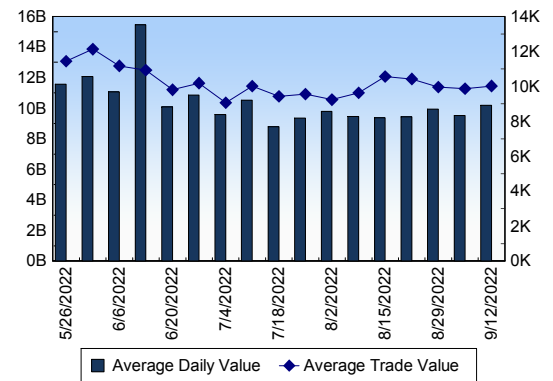
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**TSX**

|                      |                 |
|----------------------|-----------------|
| Daily Volume         | 323,859,603     |
| Daily Value          | \$9,212,982,732 |
| Daily Trades         | 1,059,858       |
| Daily Symbols Traded | 1,988           |

**TSX ANONYMOUS TRADING**

|                    |                 |
|--------------------|-----------------|
| Daily Volume       | 144,067,023     |
| Daily Value        | \$4,059,449,972 |
| Average Trade Size | 278             |
| % TSX Volume       | 44.48 %         |

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

| Symbol | TSX Volume | TSX Value     |
|--------|------------|---------------|
| CNQ    | 7,958,320  | \$570,420,194 |
| SU     | 6,215,745  | \$257,316,003 |
| CPG    | 4,699,649  | \$43,687,446  |
| MFC    | 4,695,226  | \$107,689,759 |
| BTE    | 4,690,818  | \$30,953,355  |
| CVE    | 4,655,976  | \$116,281,636 |
| TD     | 4,327,163  | \$381,139,776 |
| AC     | 4,287,133  | \$82,340,277  |
| CM     | 4,187,129  | \$268,443,029 |
| BNS    | 4,032,356  | \$288,574,984 |
| BCE    | 3,621,184  | \$222,946,094 |
| ENB    | 3,617,111  | \$200,218,193 |
| K      | 3,466,029  | \$15,186,286  |
| BTO    | 3,455,648  | \$15,241,794  |
| ABX    | 3,408,054  | \$68,384,914  |
| XIU    | 3,299,407  | \$98,874,929  |
| SHOP   | 3,185,893  | \$142,878,001 |
| NGD    | 3,114,494  | \$3,465,868   |
| MOZ    | 3,009,101  | \$3,110,104   |
| TVE    | 2,915,311  | \$11,499,766  |

**Top 20 TSX Symbols by Value**

| Symbol | TSX Volume | TSX Value     |
|--------|------------|---------------|
| CNQ    | 7,958,320  | \$570,420,194 |
| TD     | 4,327,163  | \$381,139,776 |
| RY     | 2,643,413  | \$338,666,623 |
| BMO    | 2,387,341  | \$305,334,963 |
| BNS    | 4,032,356  | \$288,574,984 |
| CM     | 4,187,129  | \$268,443,029 |
| SU     | 6,215,745  | \$257,316,003 |
| NA     | 2,441,085  | \$224,792,620 |
| BCE    | 3,621,184  | \$222,946,094 |
| ENB    | 3,617,111  | \$200,218,193 |
| NTR    | 1,471,442  | \$174,482,404 |
| CNR    | 1,104,112  | \$173,939,671 |
| TRP    | 2,576,601  | \$162,925,582 |
| RCI.B  | 2,856,359  | \$157,627,553 |
| SHOP   | 3,185,893  | \$142,878,001 |
| CP     | 1,391,249  | \$140,351,616 |
| TOU    | 1,642,406  | \$135,367,723 |
| BAM.A  | 1,978,764  | \$128,206,516 |
| CVE    | 4,655,976  | \$116,281,636 |
| IMO    | 1,791,897  | \$110,610,758 |

**ETF Trading**

|              |               |                     |          |
|--------------|---------------|---------------------|----------|
| Daily Volume | 32,985,390    | Average Trade Value | \$10,602 |
| Daily Value  | \$642,813,522 | Average Trade Size  | 544      |
| # Trades     | 60,631        | # of ETFs Traded    | 767      |

**Top 10 ETFs by TSX Volume**

| Symbol | Market Volume | Market Value |
|--------|---------------|--------------|
| XIU    | 3,299,407     | \$98,874,929 |
| HND    | 2,404,083     | \$29,557,710 |
| XEG    | 2,381,206     | \$37,057,905 |
| HQD    | 1,894,305     | \$15,462,631 |
| HOU    | 1,842,796     | \$32,645,742 |
| HOD    | 1,494,556     | \$16,298,879 |
| HQU    | 1,158,748     | \$11,655,998 |
| HNU    | 1,112,443     | \$32,356,960 |
| ZEB    | 951,368       | \$33,510,663 |
| HSD    | 749,963       | \$6,114,050  |

**Top 10 ETFs by TSX Value**

| Symbol | Market Volume | Market Value |
|--------|---------------|--------------|
| XIU    | 3,299,407     | \$98,874,929 |
| XEG    | 2,381,206     | \$37,057,905 |
| ZEB    | 951,368       | \$33,510,663 |
| HOU    | 1,842,796     | \$32,645,742 |
| HNU    | 1,112,443     | \$32,356,960 |
| HND    | 2,404,083     | \$29,557,710 |
| HXT    | 570,427       | \$27,316,345 |
| XFN    | 496,654       | \$22,799,441 |
| HOD    | 1,494,556     | \$16,298,879 |
| HQD    | 1,894,305     | \$15,462,631 |

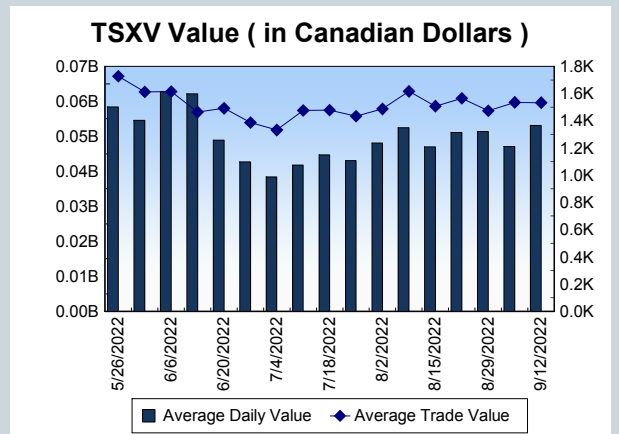
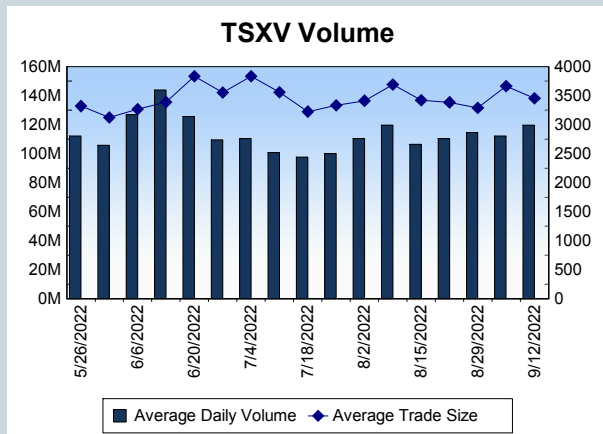
|                     |                         |
|---------------------|-------------------------|
| <b>Block Trades</b> | <b>Non Block Trades</b> |
| 1,047               | 1,058,811               |

| Top 5 Block Trade Brokers by Volume |                  |
|-------------------------------------|------------------|
| Broker                              | TSX Block Volume |
| BMO NESBITT BURNS INC.              | 17,128,000       |
| GOLDMAN SACHS CANADA I              | 13,598,000       |
| INSTINET CANADA LTD.                | 7,872,800        |
| CIBC WORLD MARKETS INC.             | 7,532,500        |
| SCOTIA CAPITAL INC.                 | 7,417,800        |

| Top 5 Block Trade Symbols by Volume |                  |
|-------------------------------------|------------------|
| Symbol                              | TSX Block Volume |
| CNQ                                 | 5,050,700        |
| TD                                  | 2,775,100        |
| CM                                  | 2,741,900        |
| SU                                  | 2,024,400        |
| BCE                                 | 1,903,500        |

| TSXV                 |              |
|----------------------|--------------|
| Daily Volume         | 125,277,784  |
| Daily Value          | \$51,703,022 |
| Daily Trades         | 34,974       |
| Daily Symbols Traded | 1,154        |

| TSXV ANONYMOUS TRADING |              |
|------------------------|--------------|
| Daily Volume           | 59,655,141   |
| Daily Value            | \$27,184,517 |
| Average Trade Size     | 3,345        |
| % TSXV Volume          | 47.62%       |



| Top 20 TSXV Symbols by Volume |             |            |
|-------------------------------|-------------|------------|
| Symbol                        | TSXV Volume | TSXV Value |
| GUG                           | 3,984,601   | \$480,186  |
| MED                           | 2,360,325   | \$23,603   |
| IBO                           | 2,203,907   | \$105,189  |
| FOXG                          | 1,826,833   | \$109,770  |
| PQE                           | 1,553,516   | \$85,376   |
| ADD                           | 1,553,449   | \$101,453  |
| KTO                           | 1,517,500   | \$236,383  |
| ABRA                          | 1,487,771   | \$616,558  |
| SAE                           | 1,486,226   | \$124,389  |
| AGMR                          | 1,460,758   | \$492,036  |
| MUR                           | 1,417,907   | \$160,438  |
| XTT                           | 1,298,000   | \$33,590   |
| MAH                           | 1,254,347   | \$124,163  |
| RGD                           | 1,226,706   | \$483,136  |
| THRM                          | 1,215,038   | \$87,295   |
| MLY                           | 1,097,311   | \$22,031   |
| BMK                           | 1,070,570   | \$10,706   |
| ROVR                          | 1,065,513   | \$26,638   |
| CCCM                          | 949,300     | \$47,485   |
| CCW                           | 944,133     | \$104,592  |

| Top 20 TSXV Symbols by Value |             |             |
|------------------------------|-------------|-------------|
| Symbol                       | TSXV Volume | TSXV Value  |
| TOI                          | 46,133      | \$3,044,026 |
| RECO                         | 514,147     | \$2,909,320 |
| SGML                         | 72,810      | \$2,628,306 |
| PMET                         | 360,271     | \$2,314,794 |
| EU                           | 327,554     | \$1,367,517 |
| HIVE                         | 231,106     | \$1,351,973 |
| LI                           | 515,211     | \$1,162,004 |
| AMC                          | 244,314     | \$1,131,119 |
| SOIL                         | 375,980     | \$996,255   |
| LTH                          | 583,299     | \$920,749   |
| NFG                          | 174,030     | \$869,766   |
| SALT                         | 240,792     | \$694,153   |
| ISO                          | 161,808     | \$669,212   |
| NOU                          | 79,449      | \$652,506   |
| TAL                          | 894,608     | \$642,400   |
| ABRA                         | 1,487,771   | \$616,558   |
| TAU                          | 481,100     | \$573,090   |
| FOM                          | 218,629     | \$538,153   |
| VZLA                         | 319,293     | \$519,377   |
| HITI                         | 249,147     | \$493,121   |

| Dark TSX/TSXV Trading |             |                      |        |
|-----------------------|-------------|----------------------|--------|
| Volume                | 19,471,390  | Daily Trades         | 99,882 |
| Value                 | 614,392,495 | Daily Symbols Traded | 1,180  |