

# DAILY REPORT



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January 5, 2024

Indices	January 5 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,937.55	20,871.35		0.32 %
S&P/TSX 60 Index	1,265.64	1,261.99		0.29 %
S&P/TSX Venture Composite	551.34	551.56		-0.04 %
S&P/TSX Completion Index	1,216.16	1,210.86		0.44 %
S&P/TSX Smallcap Index	695.78	692.21		0.52 %

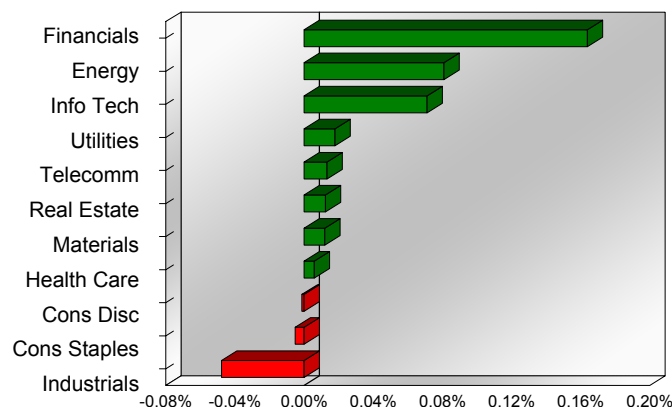
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
138	74	13

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SHOP	12.53	CP	-5.48
RY	8.46	WCN	-2.30
FFH	6.65	FNV	-2.09
TD	5.63	WSP	-1.54
CNQ	4.72	CCO	-1.41
BMO	4.20	FM	-1.41
ENB	4.02	WPM	-1.26
CSU	3.24	GIB.A	-1.14
MFC	3.19	ONEX	-1.03
BNS	2.70	ATZ	-0.77

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
PD	5.30%	ATZ	-4.91%
BHC	5.28%	FM	-2.84%
IFP	3.91%	ONEX	-2.48%
CFP	3.50%	OR	-2.20%
FFH	3.33%	TCL.A	-2.14%
TSU	2.99%	EFR	-2.06%
PEY	2.45%	STLC	-2.02%
ATH	2.33%	JWEL	-1.62%
TVE	2.25%	CJT	-1.56%
MX	2.16%	FTT	-1.25%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	27	31.26 %	\$935.93	34.22
Energy	41	17.55 %	\$525.55	16.88
Information Technology	10	8.45 %	\$253.12	14.87
Utilities	15	4.02 %	\$120.45	3.75
Communication Services	5	3.81 %	\$114.06	2.77
Real Estate	21	2.36 %	\$70.63	2.58
Materials	52	10.86 %	\$325.11	2.48
Health Care	4	0.31 %	\$9.14	1.22
Consumer Discretionary	13	3.54 %	\$105.98	-0.25
Consumer Staples	11	4.19 %	\$125.50	-1.07
Industrials	26	13.65 %	\$408.62	-9.99
<b>S&amp;P/TSX Composite Index</b>	<b>225</b>	<b>100.00 %</b>	<b>\$2,994.10</b>	<b>67.45</b>

S&P/TSX Composite Index - Sectors Returns



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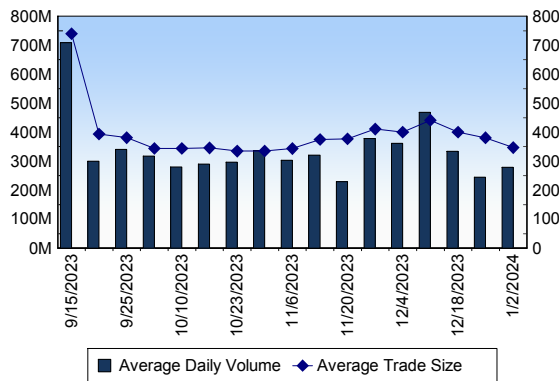
## TSX

Daily Volume	258,581,103
Daily Value	\$8,658,025,583
Daily Trades	737,912
Daily Symbols Traded	2,068

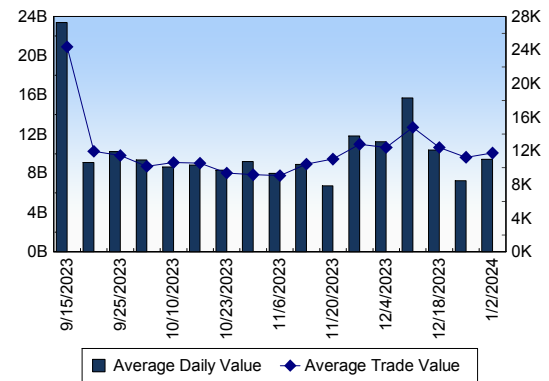
## TSX ANONYMOUS TRADING

Daily Volume	118,153,928
Daily Value	\$3,945,515,988
Average Trade Size	329
% TSX Volume	45.69 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TD	15,150,206	\$1,302,531,982
TRP	7,016,510	\$374,611,277
HNU	4,813,546	\$39,753,521
CVE	4,449,092	\$98,374,118
CM	4,242,627	\$270,328,750
BITF	4,148,801	\$15,152,471
SU	4,147,509	\$187,706,876
BNS	3,754,431	\$238,088,064
RY	3,482,429	\$468,652,605
SHOP	3,416,954	\$340,465,467
CPG	3,247,155	\$29,984,127
K	3,134,635	\$24,064,328
BTE	3,018,164	\$13,414,330
FM	2,923,105	\$37,421,903
BTO	2,893,112	\$11,864,503
ATH	2,860,783	\$12,549,684
MEG	2,847,828	\$69,644,972
CNQ	2,826,156	\$253,124,452
AQN	2,710,346	\$23,508,017
T	2,561,904	\$61,219,899

### Top 20 TSX Symbols by Value

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TD	15,150,206	\$1,302,531,982
RY	3,482,429	\$468,652,605
TRP	7,016,510	\$374,611,277
SHOP	3,416,954	\$340,465,467
CM	4,242,627	\$270,328,750
CNQ	2,826,156	\$253,124,452
BNS	3,754,431	\$238,088,064
BMO	1,652,342	\$215,617,608
SU	4,147,509	\$187,706,876
NA	1,570,315	\$158,061,002
TOU	1,883,084	\$117,057,649
ENB	2,373,793	\$116,358,133
BCE	2,075,629	\$112,983,055
CP	990,068	\$104,438,368
CNR	595,648	\$100,235,111
IMO	1,257,275	\$98,920,628
CVE	4,449,092	\$98,374,118
FFH	75,400	\$96,345,465
POW	2,304,096	\$87,808,944
EMA	1,714,176	\$87,144,653

### ETF Trading

Daily Volume	34,924,452	Average Trade Value	\$11,667
Daily Value	\$753,803,622	Average Trade Size	541
# Trades	64,612	# of ETFs Traded	910

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	4,813,546	\$39,753,521
XIU	2,255,499	\$72,247,272
HQU	1,853,047	\$29,466,792
BTCC.B	1,516,567	\$12,679,974
ZEB	1,364,849	\$48,293,948
HOU	1,186,335	\$14,383,482
XEG	1,144,378	\$18,329,184
HOD	1,116,090	\$9,686,388
HQD	569,818	\$9,685,135
BTCX.B	550,112	\$4,752,398

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,255,499	\$72,247,272
ZEB	1,364,849	\$48,293,948
HNU	4,813,546	\$39,753,521
HND	524,943	\$34,488,045
HQU	1,853,047	\$29,466,792
VFV	220,966	\$24,564,448
XEG	1,144,378	\$18,329,184
HOU	1,186,335	\$14,383,482
ZSP	204,389	\$14,000,550
ZQQ	113,775	\$13,053,968

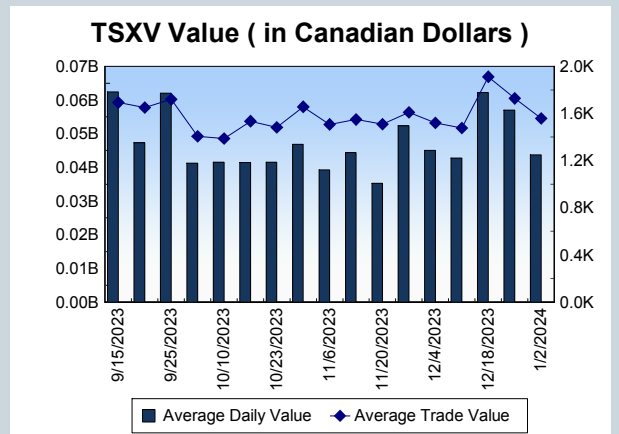
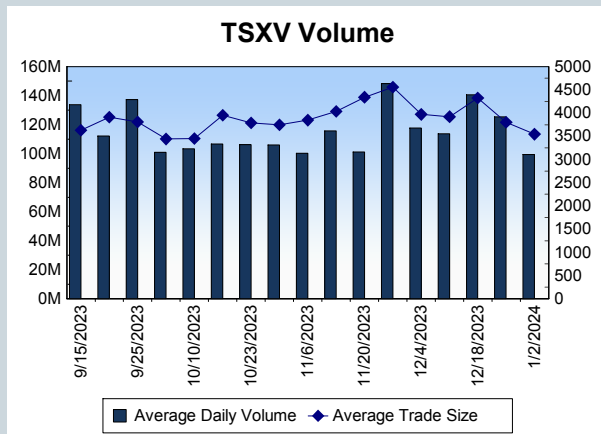
<b>Block Trades</b>	<b>Non Block Trades</b>
956	736,956

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	15,701,800
BMO NESBITT BURNS INC.	13,644,700
RBC CAPITAL MARKETS	12,730,400
CIBC WORLD MARKETS INC.	12,257,700
MERRILL LYNCH CANADA LT	8,102,100

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TD	12,860,100
TRP	5,599,700
CM	2,834,100
RY	2,060,100
BNS	1,861,100

TSXV	
Daily Volume	94,207,775
Daily Value	\$39,209,701
Daily Trades	24,131
Daily Symbols Traded	1,021

TSXV ANONYMOUS TRADING	
Daily Volume	41,451,745
Daily Value	\$19,237,554
Average Trade Size	3,690
% TSXV Volume	44.00%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
NUG	6,831,375	\$99,302
ATX	2,370,572	\$1,917,314
PEI	2,063,449	\$187,835
CSTR	1,679,294	\$88,202
BEA	1,509,325	\$75,425
DMGI	1,465,227	\$998,933
HPY	1,446,927	\$39,173
BIG	1,179,969	\$1,002,164
AFM	1,174,629	\$983,672
NBY	1,122,166	\$73,076
EGT	1,087,000	\$27,425
BAY	1,008,810	\$84,030
GSP	935,695	\$61,019
MYID	906,900	\$81,889
QURI	896,000	\$48,825
NILI	840,874	\$571,612
FRED	734,000	\$37,490
AAZ	684,575	\$20,630
HIVE	663,047	\$3,711,277
CLM	663,000	\$19,890

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	663,047	\$3,711,277
TOI	21,174	\$2,000,389
ATX	2,370,572	\$1,917,314
LMN	47,690	\$1,325,074
SGD	228,274	\$1,277,939
ARTG	186,469	\$1,266,861
PMET	131,145	\$1,251,803
WED	324,786	\$1,218,659
BIG	1,179,969	\$1,002,164
DMGI	1,465,227	\$998,933
AFM	1,174,629	\$983,672
NGEX	119,983	\$935,498
NFG	133,904	\$638,664
NILI	840,874	\$571,612
PVF.UN	6,200	\$527,000
EU	99,845	\$503,155
LI	309,687	\$488,786
CAD	228,350	\$446,330
LIFT	69,569	\$432,459
HITI	178,102	\$421,744

Dark TSX/TSXV Trading			
Volume	13,968,550	Daily Trades	70,974
Value	452,914,437	Daily Symbols Traded	1,214