

DAILY REPORT



For more information, email trading_sales@tsx.com

January 16, 2024

Indices	January 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,948.09	21,061.88		-0.54 %
S&P/TSX 60 Index	1,263.80	1,269.64		-0.46 %
S&P/TSX Venture Composite	558.24	564.42		-1.10 %
S&P/TSX Completion Index	1,227.23	1,238.23		-0.89 %
S&P/TSX Smallcap Index	702.94	710.35		-1.04 %

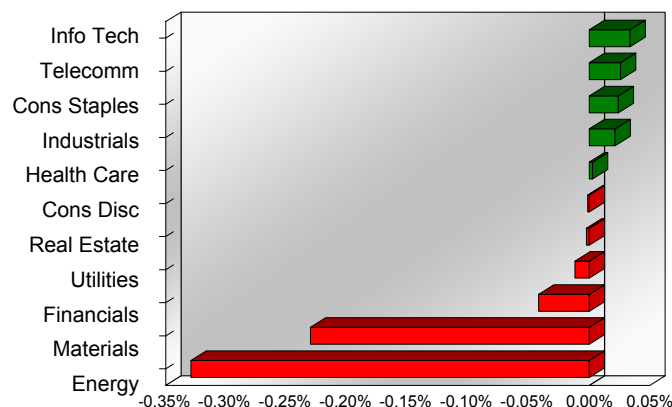
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
79	142	4

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SHOP	5.20	ABX	-23.41
RY	3.46	CNQ	-20.23
ATD	3.32	TD	-13.19
BCE	2.91	TOU	-8.41
CP	2.83	AEM	-7.70
TRI	2.57	CCO	-7.12
DOL	1.96	SU	-6.54
CM	1.89	ARX	-5.46
MG	1.53	CVE	-4.42
L	1.50	QSR	-3.82

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
TLRY	6.87%	PXT	-15.70%
KXS	4.42%	ABX	-8.80%
SII	3.83%	FR	-7.96%
WDO	3.30%	TOU	-6.40%
CCA	3.29%	ARX	-6.11%
SJ	2.70%	VET	-5.66%
RUS	2.00%	AAV	-5.60%
AIF	1.66%	IPCO	-5.35%
CIX	1.63%	OSK	-4.78%
STN	1.60%	LUN	-4.44%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Information Technology	10	9.14 %	\$273.85	7.12
Communication Services	5	3.92 %	\$117.46	5.46
Consumer Staples	11	4.24 %	\$127.12	5.02
Industrials	26	13.79 %	\$413.14	4.47
Health Care	4	0.30 %	\$9.12	0.56
Consumer Discretionary	13	3.61 %	\$108.12	-0.28
Real Estate	21	2.38 %	\$71.36	-0.50
Utilities	15	4.02 %	\$120.56	-2.52
Financials	27	30.68 %	\$919.03	-8.80
Materials	52	10.52 %	\$315.11	-48.55
Energy	41	17.38 %	\$520.73	-69.33
S&P/TSX Composite Index	225	100.00 %	\$2,995.61	-107.35

S&P/TSX Composite Index - Sectors Returns



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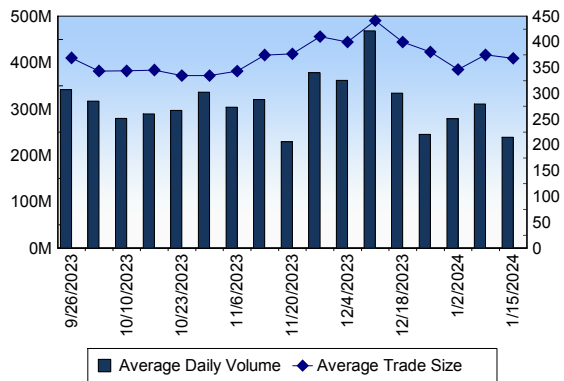
TSX

Daily Volume	327,710,936
Daily Value	\$10,916,998,230
Daily Trades	920,685
Daily Symbols Traded	2,100

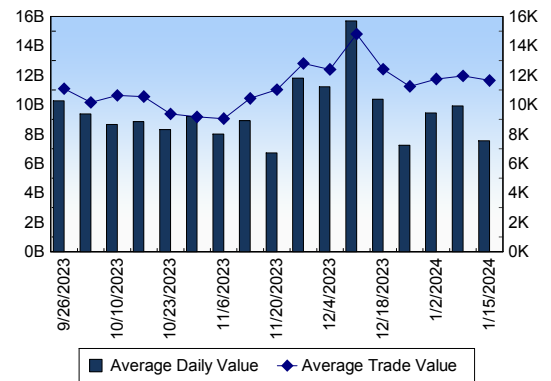
TSX ANONYMOUS TRADING

Daily Volume	153,409,499
Daily Value	\$5,461,521,234
Average Trade Size	326
% TSX Volume	46.81 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
RY	11,017,158	\$1,462,610,747
TD	9,096,910	\$732,153,590
TRP	7,393,912	\$394,099,010
ABX	6,488,172	\$142,287,300
HNU	5,978,287	\$50,708,182
FAR	4,846,199	\$10,989,309
POW	4,812,640	\$180,996,043
CVE	4,756,880	\$98,811,319
DML	4,731,083	\$12,980,362
ENB	4,711,900	\$233,340,095
CM	4,629,523	\$286,543,730
BTE	4,591,549	\$19,124,572
BNS	4,343,630	\$271,922,809
FCU	4,006,947	\$4,993,027
FM	3,659,734	\$48,469,676
TVE	3,395,271	\$10,321,024
BMO	3,385,688	\$431,053,958
BTO	3,335,665	\$13,519,673
WCP	3,315,210	\$29,030,734
ATH	3,159,181	\$14,286,794

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	11,017,158	\$1,462,610,747
TD	9,096,910	\$732,153,590
BMO	3,385,688	\$431,053,958
TRP	7,393,912	\$394,099,010
SHOP	2,903,222	\$318,334,357
CM	4,629,523	\$286,543,730
BNS	4,343,630	\$271,922,809
ENB	4,711,900	\$233,340,095
CNQ	2,630,666	\$227,124,058
NA	2,120,154	\$211,205,074
NTR	2,759,268	\$184,444,288
POW	4,812,640	\$180,996,043
TOU	3,023,346	\$178,489,152
CCO	2,547,422	\$170,014,066
FFH	121,502	\$153,679,119
IMO	1,940,032	\$151,073,236
ABX	6,488,172	\$142,287,300
ATD	1,744,972	\$137,441,671
CSU	37,779	\$135,999,400
BCE	2,382,647	\$132,617,463

ETF Trading

Daily Volume	36,242,800	Average Trade Value	\$10,882
Daily Value	\$761,063,458	Average Trade Size	518
# Trades	69,938	# of ETFs Traded	948

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	5,978,287	\$50,708,182
XIU	2,193,612	\$70,128,560
ZEB	1,316,406	\$45,323,622
HOU	1,291,931	\$15,019,517
HQU	1,143,954	\$19,229,297
HOD	1,115,544	\$10,005,943
XEG	925,629	\$14,332,419
BTCC.U	721,137	\$5,650,437
HGD	667,787	\$3,879,817
HGU	651,607	\$8,154,282

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,193,612	\$70,128,560
HNU	5,978,287	\$50,708,182
ZEB	1,316,406	\$45,323,622
HND	531,030	\$32,632,853
VFV	243,624	\$27,758,482
HQU	1,143,954	\$19,229,297
HXT	347,883	\$18,543,231
HOU	1,291,931	\$15,019,517
XEG	925,629	\$14,332,419
XSP	217,929	\$10,867,645

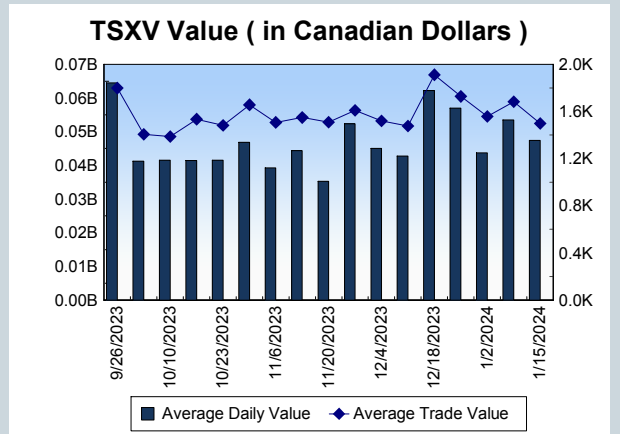
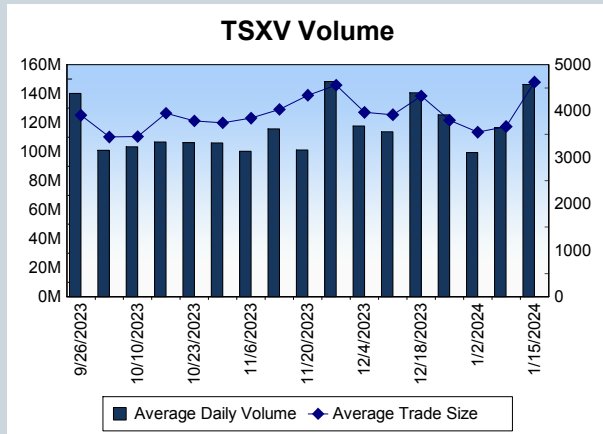
Block Trades	Non Block Trades
1,073	919,612

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	23,587,600
NATIONAL BANK FINANCIAL	15,886,326
CIBC WORLD MARKETS INC.	15,606,500
BMO NESBITT BURNS INC.	13,939,300
RBC CAPITAL MARKETS	13,004,000

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
RY	9,902,300
TD	6,010,900
TRP	5,745,100
FAR	4,504,700
POW	3,837,400

TSXV	
Daily Volume	154,760,523
Daily Value	\$56,691,923
Daily Trades	38,282
Daily Symbols Traded	1,110

TSXV ANONYMOUS TRADING	
Daily Volume	77,823,163
Daily Value	\$29,625,687
Average Trade Size	4,073
% TSXV Volume	50.29%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
LBC	9,378,838	\$309,736
AEC	4,778,342	\$448,948
CMC	4,296,181	\$108,860
SEI.WT	3,135,500	\$445,406
FUU	2,941,190	\$1,435,476
BAY	2,512,704	\$300,022
GXU	2,316,446	\$429,922
SEI	2,244,759	\$885,755
GSVR	1,954,160	\$399,691
ORM	1,857,400	\$167,388
PTU	1,796,216	\$121,736
CNC	1,786,591	\$3,605,734
JRV	1,669,803	\$58,643
NOB	1,622,905	\$160,272
BHS	1,443,950	\$72,398
FMC	1,386,263	\$231,850
GRSL	1,379,146	\$145,788
NILI	1,330,293	\$770,840
RRL	1,304,900	\$26,103
FLT	1,293,767	\$395,316

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
CNC	1,786,591	\$3,605,734
EU	545,741	\$3,308,996
HIVE	599,740	\$2,867,088
ISO	559,581	\$2,600,096
LMN	56,651	\$1,813,861
TOI	15,991	\$1,581,608
FUU	2,941,190	\$1,435,476
ARTG	192,831	\$1,189,937
SEI	2,244,759	\$885,755
RML	1,058,787	\$842,412
BIG	1,010,888	\$825,510
NILI	1,330,293	\$770,840
CAD	332,765	\$731,630
LIFT	114,401	\$726,710
NFG	155,766	\$679,278
PMET	78,698	\$612,953
SGML	17,013	\$605,166
LTH	437,904	\$559,148
PNG	716,098	\$525,539
CVV	939,008	\$509,467

Dark TSX/TSXV Trading			
Volume	21,009,890	Daily Trades	88,369
Value	592,119,285	Daily Symbols Traded	1,262