

DAILY REPORT



For more information, email trading_sales@tsx.com

January 17, 2024

Indices	January 17 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,695.02	20,948.09		-1.21 %
S&P/TSX 60 Index	1,249.20	1,263.80		-1.16 %
S&P/TSX Venture Composite	553.98	558.24		-0.76 %
S&P/TSX Completion Index	1,209.59	1,227.23		-1.44 %
S&P/TSX Smallcap Index	695.20	702.94		-1.10 %

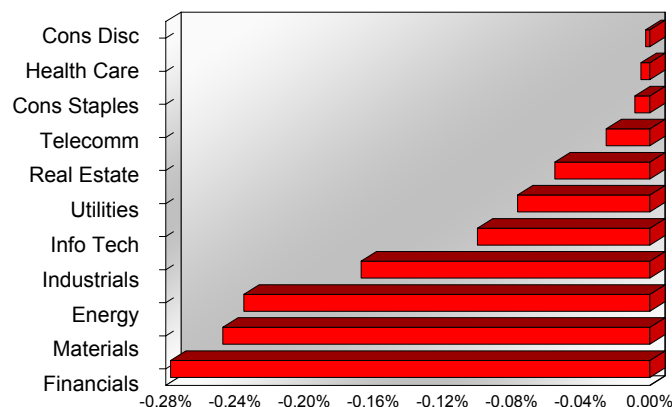
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
31	192	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SAP	0.99	CNR	-11.97
ONEX	0.85	CP	-11.48
KXS	0.85	SHOP	-10.87
TRI	0.66	RY	-10.63
GIL	0.54	ENB	-10.24
ATD	0.52	CSU	-7.37
PXT	0.39	WPM	-7.23
DOO	0.36	TD	-7.19
DOL	0.32	ABX	-6.42
ATZ	0.25	BNS	-5.66

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
KXS	2.64%	FM	-6.71%
PXT	2.35%	PAAS	-6.70%
SAP	2.04%	FR	-6.60%
ONEX	1.87%	NGD	-5.43%
MFI	1.81%	BLDP	-4.63%
DOO	1.62%	CS	-4.25%
GOOS	1.28%	WTE	-4.22%
SES	1.21%	IMO	-4.05%
ATZ	1.13%	FIL	-3.93%
GIL	1.04%	AP.UN	-3.83%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Consumer Discretionary	13	3.65 %	\$108.05	-0.50
Health Care	4	0.30 %	\$8.97	-1.06
Consumer Staples	11	4.29 %	\$126.86	-1.80
Communication Services	5	3.94 %	\$116.70	-5.29
Real Estate	21	2.35 %	\$69.69	-11.49
Utilities	15	4.00 %	\$118.25	-16.02
Information Technology	10	9.15 %	\$270.86	-20.89
Industrials	26	13.79 %	\$408.10	-34.99
Energy	41	17.36 %	\$513.66	-49.18
Materials	52	10.39 %	\$307.56	-51.74
Financials	27	30.77 %	\$910.73	-58.08
S&P/TSX Composite Index	225	100.00 %	\$2,959.42	-251.05

S&P/TSX Composite Index - Sectors Returns



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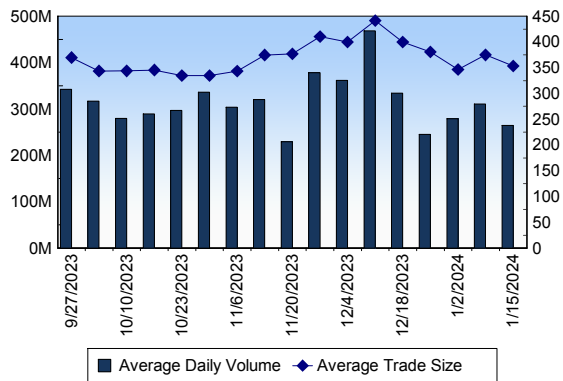
TSX

Daily Volume	314,994,832
Daily Value	\$10,535,304,219
Daily Trades	945,389
Daily Symbols Traded	2,088

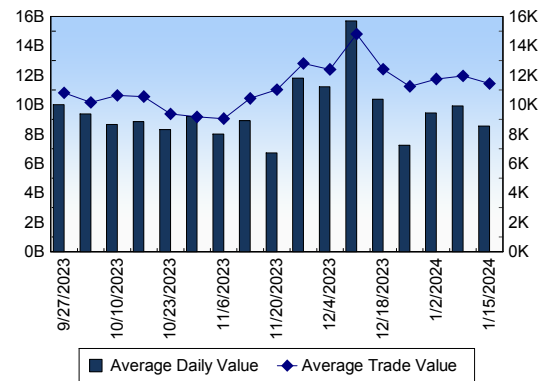
TSX ANONYMOUS TRADING

Daily Volume	141,197,873
Daily Value	\$4,664,968,177
Average Trade Size	302
% TSX Volume	44.83 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TD	11,034,137	\$880,843,624
CVE	9,656,372	\$195,041,766
RY	8,537,246	\$1,125,487,942
ENB	6,548,907	\$319,888,550
POW	5,477,137	\$203,562,233
TRP	5,046,781	\$265,343,959
XIU	4,473,542	\$141,446,877
HNU	4,371,837	\$36,944,985
FM	4,246,011	\$54,105,522
BNS	4,079,923	\$252,990,688
MFC	3,879,866	\$110,025,446
ABX	3,702,698	\$77,742,472
BTE	3,598,325	\$14,653,063
K	3,414,194	\$25,185,831
BMO	3,316,296	\$419,224,441
WCP	3,243,459	\$27,685,770
SHOP	3,201,482	\$344,131,617
BCE	3,059,848	\$170,673,018
SU	2,948,891	\$125,268,278
BTO	2,882,920	\$11,491,286

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	8,537,246	\$1,125,487,942
TD	11,034,137	\$880,843,624
BMO	3,316,296	\$419,224,441
SHOP	3,201,482	\$344,131,617
ENB	6,548,907	\$319,888,550
TRP	5,046,781	\$265,343,959
BNS	4,079,923	\$252,990,688
NA	2,173,948	\$213,504,827
POW	5,477,137	\$203,562,233
CNQ	2,349,616	\$198,965,583
CVE	9,656,372	\$195,041,766
CM	2,785,496	\$171,772,906
BCE	3,059,848	\$170,673,018
NTR	2,579,605	\$170,201,682
FFH	132,864	\$166,020,871
CNR	881,877	\$146,663,872
CP	1,414,859	\$145,612,715
XIU	4,473,542	\$141,446,877
SU	2,948,891	\$125,268,278
BN	2,178,842	\$112,986,836

ETF Trading

Daily Volume	37,556,518	Average Trade Value	\$12,229
Daily Value	\$862,577,569	Average Trade Size	532
# Trades	70,533	# of ETFs Traded	927

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	4,473,542	\$141,446,877
HNU	4,371,837	\$36,944,985
ZEB	2,230,870	\$76,523,178
XEG	1,878,210	\$28,441,782
BTCC.U	1,397,183	\$10,756,611
HOU	1,121,074	\$12,819,394
HOD	894,919	\$8,130,744
HND	843,492	\$51,897,064
XGD	739,410	\$12,016,137
ZSP	668,814	\$46,778,860

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	4,473,542	\$141,446,877
ZEB	2,230,870	\$76,523,178
HND	843,492	\$51,897,064
ZSP	668,814	\$46,778,860
HNU	4,371,837	\$36,944,985
XEG	1,878,210	\$28,441,782
VFV	225,560	\$25,601,059
HOU	1,121,074	\$12,819,394
XGD	739,410	\$12,016,137
HXT	225,479	\$11,898,582

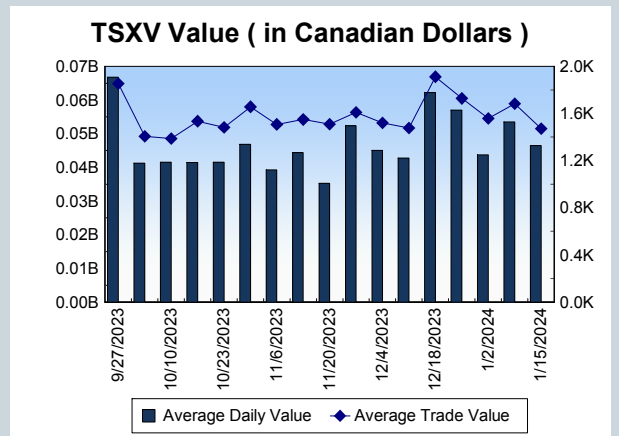
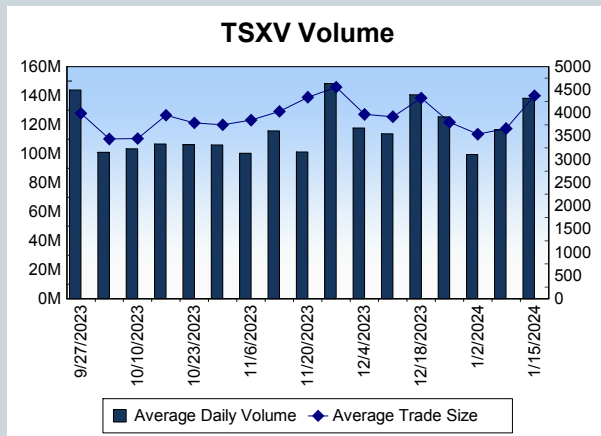
Block Trades	Non Block Trades
1,256	944,133

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	20,263,000
GOLDMAN SACHS CANADA I	16,587,200
BMO NESBITT BURNS INC.	14,044,900
NATIONAL BANK FINANCIAL	12,375,300
TD SECURITIES INC.	11,349,500

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TD	8,029,400
RY	7,022,500
POW	4,264,800
CVE	4,132,600
TRP	3,185,800

TSXV	
Daily Volume	121,773,921
Daily Value	\$44,596,639
Daily Trades	31,463
Daily Symbols Traded	1,058

TSXV ANONYMOUS TRADING	
Daily Volume	62,780,982
Daily Value	\$22,716,636
Average Trade Size	3,819
% TSXV Volume	51.56%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
SIE	7,368,400	\$293,636
GXU	3,872,418	\$746,748
AAT	2,712,000	\$13,615
BRC	2,237,941	\$447,546
ATX	1,702,350	\$1,406,300
ORM	1,612,624	\$144,086
EMN	1,592,931	\$121,200
FUU	1,535,085	\$725,919
BIG	1,330,752	\$1,023,690
FOBI	1,290,490	\$100,436
LBC	1,234,313	\$35,434
PNG	1,229,658	\$906,500
AEC.WT	1,139,500	\$23,105
BAY	1,110,448	\$139,003
CONE	1,097,000	\$16,455
RML	1,049,052	\$854,446
GSP	1,005,530	\$70,517
KNC	936,000	\$23,655
QCCU	884,170	\$117,901
JPIM	881,366	\$4,407

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
EU	299,600	\$1,791,462
HIVE	367,076	\$1,710,860
ARTG	256,843	\$1,532,284
ISO	336,709	\$1,528,170
CNC	846,389	\$1,462,784
TOI	14,288	\$1,416,487
ATX	1,702,350	\$1,406,300
LMN	39,825	\$1,256,705
PMET	161,565	\$1,161,397
BIG	1,330,752	\$1,023,690
NGEX	126,055	\$1,003,292
PNG	1,229,658	\$906,500
RML	1,049,052	\$854,446
GXU	3,872,418	\$746,748
FUU	1,535,085	\$725,919
NFG	160,269	\$679,212
VZLA	321,433	\$558,433
LTH	451,055	\$533,344
OSI	375,700	\$516,592
CRE	689,962	\$468,375

Dark TSX/TSXV Trading			
Volume	21,725,440	Daily Trades	101,604
Value	675,123,163	Daily Symbols Traded	1,296