DAILY REPORT



For more information, email trading sales@tsx.com

November 16, 2023

Indices	November 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,053.07	20,057.89		-0.02 %
S&P/TSX 60 Index	1,209.37	1,208.83		0.04 %
S&P/TSX Venture Composite	518.88	517.97		0.18 %
S&P/TSX Completion Index	1,176.62	1,180.40		-0.32 %
S&P/TSX Smallcap Index	664.23	665.91		-0.25 %

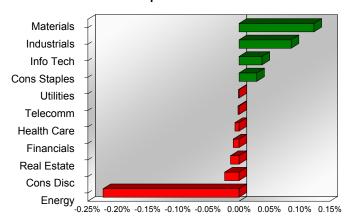
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
93	132	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
WPM	7.01	CNQ	-10.96
ABX	6.15	SU	-9.48
TRI	6.04	ENB	-6.14
AEM	5.85	CVE	-4.43
CSU	5.07	NTR	-3.28
CP	4.92	_FM	-2.80
WCN	4.45	WSP	-2.63
CCO	4.28	MG	-2.49
ATD	3.66	TOU	-2.46
CNR	3.32	BN	-2.33

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
FVI	5.42%	LAAC	-8.12%
OGC	5.38%	LAC	-7.18%
TXG	5.31%	BIR	-5.26%
EDR	4.93%	BHC	-4.84%
ELD	4.73%	FM	-4.73%
DML	4.37%	MEG	-4.53%
KNT	3.65%	TLRY	-4.02%
FR	3.57%	ATH	-3.98%
IMG	3.51%	GOOS	-3.85%
WPM	3.51%	TVE	-3.63%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Materials	52	11.10 %	\$318.61	24.82
Industrials	26	13.33 %	\$382.59	17.25
Information Technology	11	8.45 %	\$242.61	7.59
Consumer Staples	11	4.40 %	\$126.35	5.85
Utilities	15	4.08 %	\$117.24	-0.20
Communication Services	5	3.90 %	\$111.85	-0.39
Health Care	4	0.27 %	\$7.73	-1.40
Financials	28	30.35 %	\$871.07	-1.97
Real Estate	21	2.26 %	\$65.01	-2.87
Consumer Discretionary	14	3.76 %	\$107.79	-4.82
Energy	40	18.10 %	\$519.41	-45.11
S&P/TSX Composite Index	227	100.00 %	\$2,870.28	-1.26

S&P/TSX Composite Index - Sectors Returns



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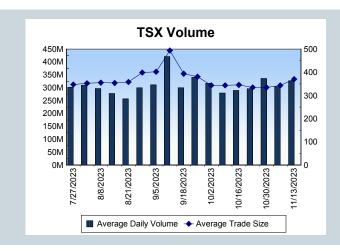
Daily Volume
Daily Value
Daily Trades
Daily Symbols Traded

347,159,010 \$8,805,874,789 899,569 2,033

TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

166,707,430 \$4,590,327,977 360 48.02 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
SU	14,144,360	\$630,046,132
ENB	9,809,921	\$444,453,612
MOZ	9,074,845	\$6,748,723
MFC	8,600,763	\$222,913,604
GWO	7,662,029	\$325,114,651
CPG	7,015,628	\$65,683,968
BTE	6,220,608	\$32,134,790
CVE	5,721,057	\$137,078,165
CNQ	5,720,048	\$502,366,918
ATH	5,141,702	\$19,684,693
AR	4,253,113	\$1,818,147
BIR	4,162,817	\$27,904,585
СХВ	4,144,070	\$5,110,706
HR.UN	3,987,480	\$35,677,553
TRP	3,893,795	\$193,541,906
FCU	3,685,463	\$3,433,169
LUN	3,498,671	\$31,341,345
ABX	3,461,697	\$75,637,369
SHOP	3,458,679	\$320,666,746
K	3,450,774	\$25,917,754

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
SU	14,144,360	\$630,046,132
CNQ	5,720,048	\$502,366,918
ENB	9,809,921	\$444,453,612
GWO	7,662,029	\$325,114,651
SHOP	3,458,679	\$320,666,746
RY	1,898,794	\$227,406,674
MFC	8,600,763	\$222,913,604
AEM	2,984,034	\$200,289,561
TRP	3,893,795	\$193,541,906
BNS	3,146,003	\$190,317,557
TD	2,208,184	\$184,954,815
BN	3,304,394	\$154,779,057
CVE	5,721,057	\$137,078,165
TOU	1,761,911	\$117,118,395
CSU	35,751	\$112,555,196
ВМО	991,879	\$110,023,026
CNR	699,076	\$109,709,038
RCI.B	1,772,552	\$103,016,206
PPL	2,343,532	\$102,507,211
SLF	1,344,607	\$93,014,671

		ETF Trading	
Daily Volume	30,601,588	Average Trade Value	\$12,229
Daily Value	\$605,677,228	Average Trade Size	618
# Trades	49,528	# of ETFs Traded	868

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XEG	3,166,025	\$51,444,422
HNU	2,931,023	\$31,612,452
HOU	2,787,067	\$34,271,570
XIU	1,602,391	\$49,160,186
HOD	1,530,062	\$13,804,574
BTCC.B	924,258	\$6,609,705
ZEB	907,905	\$28,899,170
XGD	870,396	\$14,786,301
HGU	678,568	\$8,540,600
HQD	652,982	\$11,708,564

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XEG	3,166,025	\$51,444,422
XIU	1,602,391	\$49,160,186
HOU	2,787,067	\$34,271,570
HNU	2,931,023	\$31,612,452
ZEB	907,905	\$28,899,170
ZSP	393,826	\$26,691,330
VFV	140,706	\$15,472,553
XGD	870,396	\$14,786,301
HOD	1,530,062	\$13,804,574
HND	221,873	\$12,564,334

Non Block Trades

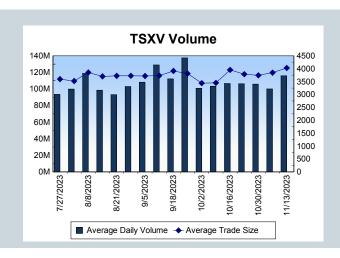
Block Trades 1,007 898,562

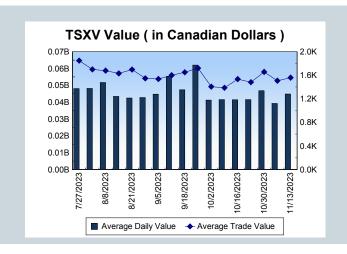
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	23,855,500
BMO NESBITT BURNS INC.	21,223,150
RBC CAPITAL MARKETS	14,081,300
NATIONAL BANK FINANCIAL	13,031,300
TD SECURITIES INC.	12,750,700

TSXV	
Daily Volume	128,721,383
Daily Value	\$48,645,702
Daily Trades	30,022
Daily Symbols Traded	1,094

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
SU	10,436,500		
ENB	7,104,600		
GWO	7,031,400		
MFC	6,047,900		
HR.UN	3,266,500		

TSXV ANONYMOUS TRADING		
Daily Volume Daily Value Average Trade Size % TSXV Volume	61,196,793 \$26,534,732 4,058 47.54%	





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
LFST	7,450,794	\$75,418		
BEA	3,175,369	\$218,731		
LOU	3,027,451	\$1,854,674		
BIG	2,762,475	\$3,934,118		
BHS	2,656,042	\$112,589		
TAU	2,433,400	\$1,047,980		
IPT	2,360,767	\$465,009		
FUU	2,233,959	\$883,876		
NHHH	2,225,499	\$145,166		
QTWO	1,939,349	\$544,738		
DM	1,822,000	\$45,500		
CMC	1,710,981	\$71,731		
SIE	1,646,206	\$74,082		
ORM	1,629,000	\$76,583		
SBBC	1,423,075	\$360,873		
NILI	1,363,437	\$711,383		
OPHR	1,292,485	\$139,014		
MGI	1,205,500	\$12,055		
BAY	1,121,500	\$63,020		
СССМ	900,500	\$66,950		

Top 20 TSXV Symbols by Value				
Symbol	TSXV Volume	TSXV Value		
TOI	59,186	\$5,237,616		
BIG	2,762,475	\$3,934,118		
PMET	207,140	\$1,872,527		
LOU	3,027,451	\$1,854,674		
HIVE	389,263	\$1,581,576		
EU	218,061	\$1,121,601		
NFG	211,289	\$1,052,224		
TAU	2,433,400	\$1,047,980		
FUU	2,233,959	\$883,876		
ARTG	119,424	\$724,633		
SECU	294,829	\$721,406		
NILI	1,363,437	\$711,383		
LMN	32,405	\$680,755		
BRW	668,898	\$678,341		
ETL	244,709	\$676,773		
SGD	152,206	\$666,008		
LTH	457,731	\$653,139		
SGML	16,636	\$616,127		
VZLA	417,898	\$587,048		
SLI	166,555	\$584,569		

Dark TSX/TSXV Trading					
Volume	23,749,660	Daily Trades	110,755		
Value	671,022,497	Daily Symbols Traded	1,252		