

# DAILY REPORT



For more information, email [trading\\_sales@tsx.com](mailto:trading_sales@tsx.com)

January 2, 2024

Indices	January 2 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,872.14	20,958.44		-0.41 %
S&P/TSX 60 Index	1,260.86	1,264.83		-0.31 %
S&P/TSX Venture Composite	553.75	552.90		0.15 %
S&P/TSX Completion Index	1,215.86	1,226.14		-0.84 %
S&P/TSX Smallcap Index	696.22	702.03		-0.83 %

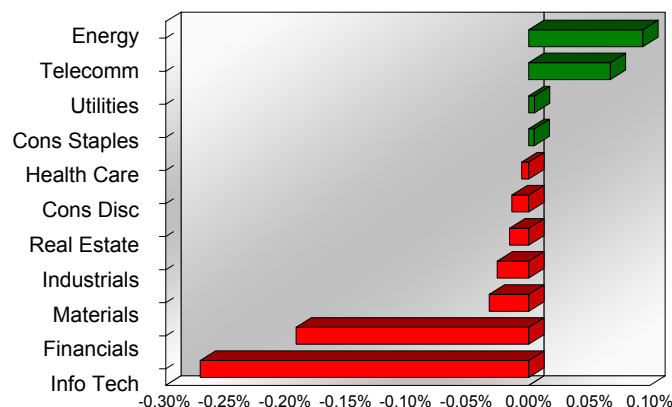
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
65	153	7

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
BCE	10.90	SHOP	-38.50
ENB	9.99	BN	-13.21
CNQ	6.14	BNS	-9.72
FM	4.87	GIB.A	-4.80
NTR	4.84	CSU	-4.67
TRP	4.35	TECK.B	-4.33
CP	3.75	BAM	-3.43
SU	3.21	CCO	-3.26
T	3.10	BMO	-3.12
CNR	2.59	OTEX	-2.78

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
FM	10.32%	LSPD	-6.76%
OSK	3.37%	NVEI	-5.34%
BCE	3.16%	SHOP	-4.62%
NWH.UN	2.91%	KXS	-4.26%
AQN	2.75%	ASTL	-4.14%
PRMW	2.61%	IFP	-3.71%
IMO	2.23%	LB	-3.66%
CCA	2.22%	CJT	-3.47%
NG	2.22%	PKI	-3.25%
SES	2.01%	CLS	-2.96%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	41	17.25 %	\$514.87	19.75
Communication Services	5	3.79 %	\$113.11	14.11
Utilities	15	4.03 %	\$120.28	0.96
Consumer Staples	11	4.20 %	\$125.39	0.92
Health Care	4	0.30 %	\$8.85	-1.21
Consumer Discretionary	13	3.62 %	\$107.91	-2.91
Real Estate	21	2.37 %	\$70.86	-3.31
Industrials	26	13.73 %	\$409.68	-5.48
Materials	52	11.03 %	\$329.17	-6.85
Financials	27	31.28 %	\$933.55	-40.29
Information Technology	10	8.41 %	\$251.08	-56.92
<b>S&amp;P/TSX Composite Index</b>	<b>225</b>	<b>100.00 %</b>	<b>\$2,984.75</b>	<b>-81.21</b>

S&P/TSX Composite Index - Sectors Returns



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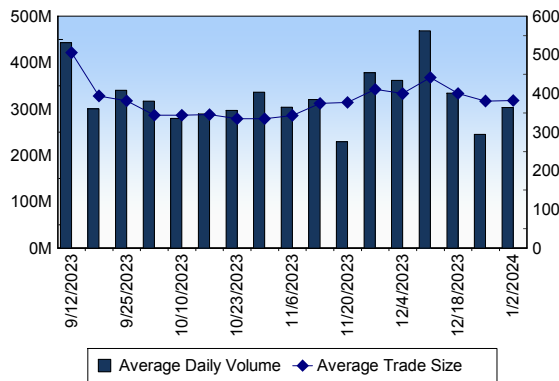
## TSX

Daily Volume	302,932,406
Daily Value	\$11,582,264,732
Daily Trades	793,178
Daily Symbols Traded	2,079

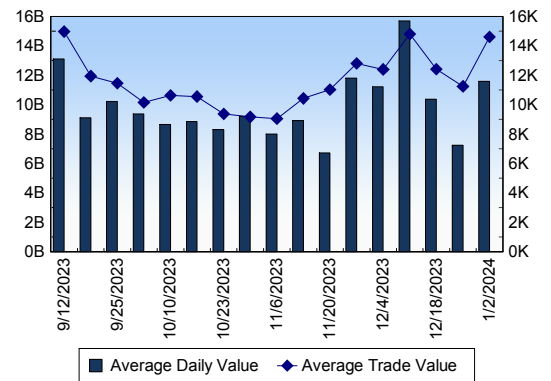
## TSX ANONYMOUS TRADING

Daily Volume	138,800,992
Daily Value	\$5,294,537,955
Average Trade Size	364
% TSX Volume	45.82 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TD	21,299,182	\$1,824,722,328
TRP	11,068,167	\$579,162,800
BNS	8,954,829	\$567,154,958
RY	8,608,512	\$1,152,911,038
CM	8,132,908	\$518,499,360
POW	5,996,218	\$227,567,678
SU	5,881,070	\$251,819,738
CNQ	5,844,680	\$511,898,139
BITF	5,296,672	\$21,161,596
MFC	4,994,599	\$145,365,530
ENB	4,601,486	\$222,180,489
FM	4,198,591	\$50,403,377
AR	4,102,318	\$1,812,145
BTE	3,839,720	\$17,012,291
T	3,838,826	\$91,561,869
SHOP	3,819,964	\$376,717,403
CPG	3,749,873	\$34,830,276
CVE	3,593,648	\$79,716,573
BCE	3,559,146	\$190,511,197
HNU	2,969,620	\$20,432,259

### Top 20 TSX Symbols by Value

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SHOP	3,819,964	\$376,717,403
SU	5,881,070	\$251,819,738
POW	5,996,218	\$227,567,678
BMO	1,734,094	\$226,330,507
ENB	4,601,486	\$222,180,489
BCE	3,559,146	\$190,511,197
NA	1,833,188	\$184,265,731
IFC	826,475	\$168,311,261
IMO	2,036,958	\$157,129,941
MFC	4,994,599	\$145,365,530
SLF	2,102,302	\$143,805,034
TOU	2,319,350	\$138,060,031
CP	1,103,257	\$116,264,060
CNR	666,469	\$111,222,384

### ETF Trading

Daily Volume	29,091,457	Average Trade Value	\$9,806
Daily Value	\$619,938,050	Average Trade Size	460
# Trades	63,218	# of ETFs Traded	941

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	2,969,620	\$20,432,259
HQU	1,686,640	\$27,542,087
BTCC.B	1,545,732	\$13,366,982
XIU	1,542,382	\$49,209,727
HOU	1,524,924	\$17,237,119
HOD	774,967	\$7,241,615
ZEB	576,132	\$20,366,190
HQD	566,461	\$9,366,962
XEG	502,024	\$7,849,813
BTCC	467,598	\$4,024,818

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,542,382	\$49,209,727
HQU	1,686,640	\$27,542,087
VFV	218,944	\$24,518,608
HNU	2,969,620	\$20,432,259
ZEB	576,132	\$20,366,190
CASH	386,864	\$19,349,696
HND	233,058	\$18,746,243
HOU	1,524,924	\$17,237,119
BTCC.B	1,545,732	\$13,366,982
HQD	566,461	\$9,366,962

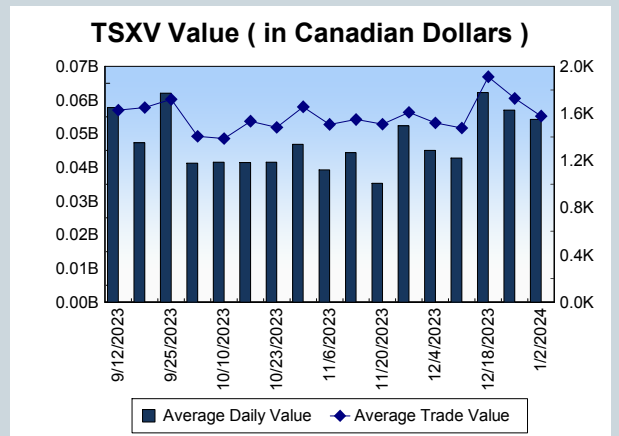
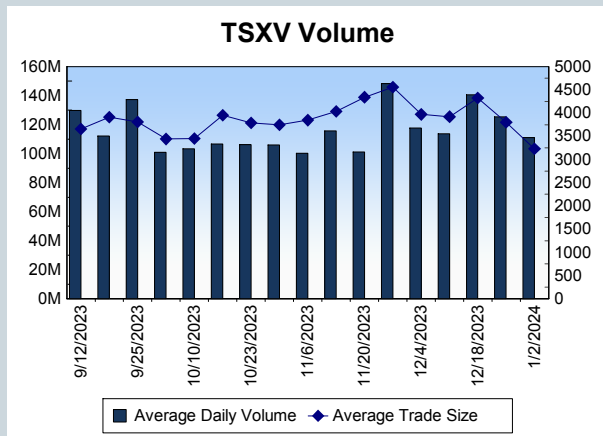
<b>Block Trades</b>	<b>Non Block Trades</b>
885	792,293

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	38,458,200
BMO NESBITT BURNS INC.	24,629,700
RBC CAPITAL MARKETS	22,165,100
TD SECURITIES INC.	17,606,700
NATIONAL BANK FINANCIAL	15,349,500

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TD	18,408,400
TRP	9,441,800
RY	7,591,500
CM	6,590,100
BNS	6,483,500

TSXV	
Daily Volume	111,113,709
Daily Value	\$54,272,636
Daily Trades	34,396
Daily Symbols Traded	1,084

TSXV ANONYMOUS TRADING	
Daily Volume	58,013,113
Daily Value	\$29,052,539
Average Trade Size	3,668
% TSXV Volume	52.21%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
BIG	10,870,875	\$8,648,549
SEI	2,357,478	\$782,473
GXU	2,169,615	\$325,098
SEI.WT	1,996,147	\$135,049
DMGI	1,973,736	\$1,378,571
BHS	1,782,888	\$97,963
ARH	1,662,000	\$85,480
NOB	1,569,500	\$105,293
GRSL	1,520,325	\$134,046
HIVE	1,459,681	\$9,031,300
NILI	1,376,837	\$1,068,811
ABI	1,245,747	\$56,054
CSTR	1,047,277	\$48,565
LMR	1,027,850	\$20,561
CMC	995,065	\$25,824
CNC	769,988	\$1,000,123
GGM	761,973	\$11,195
CONE	744,500	\$14,893
CBIT	729,537	\$94,619
SEND	710,037	\$290,142

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	1,459,681	\$9,031,300
BIG	10,870,875	\$8,648,549
NGEX	462,844	\$3,619,383
TOI	22,065	\$2,013,365
LMN	55,763	\$1,610,755
DMGI	1,973,736	\$1,378,571
NILI	1,376,837	\$1,068,811
CNC	769,988	\$1,000,123
SEI	2,357,478	\$782,473
PMET	76,749	\$763,883
EU	146,638	\$751,930
NFG	159,913	\$738,499
ARTG	110,964	\$693,597
OSI	383,822	\$537,179
FDR	310,202	\$462,729
SLI	166,667	\$458,419
AFM	511,032	\$451,769
VZLA	261,120	\$448,011
WED	115,960	\$436,751
SGD	71,497	\$352,629

Dark TSX/TSXV Trading			
Volume	14,205,930	Daily Trades	69,877
Value	405,462,273	Daily Symbols Traded	1,147