

# DAILY REPORT



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November 30, 2023

Indices	November 30 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,236.29	20,116.20		0.60 %
S&P/TSX 60 Index	1,219.54	1,212.02		0.62 %
S&P/TSX Venture Composite	536.38	537.17		-0.15 %
S&P/TSX Completion Index	1,191.06	1,185.18		0.50 %
S&P/TSX Smallcap Index	678.81	679.04		-0.03 %

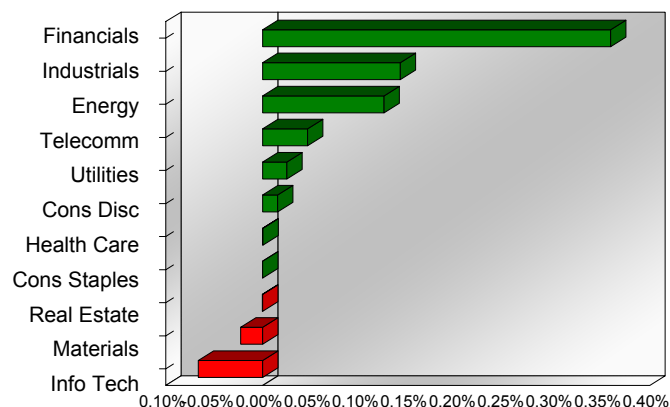
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
129	94	4

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	38.15	NTR	-9.55
CM	18.39	SHOP	-7.17
BNS	8.38	TD	-7.10
CNR	8.01	BN	-4.90
CCO	6.96	FNV	-3.94
ENB	6.82	CSU	-3.86
BMO	6.42	L	-3.48
WCN	6.37	DOO	-2.45
ATD	6.13	BAM	-2.38
CP	4.83	IMO	-2.12

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
IPCO	14.11%	DOO	-11.79%
IVN	9.89%	CFP	-7.12%
CM	5.13%	OSK	-5.94%
GFL	4.31%	IFP	-5.55%
EFR	4.25%	LSPD	-4.47%
STN	4.24%	NTR	-3.83%
WDO	4.16%	SVI	-3.51%
CG	4.01%	CIGI	-3.21%
SIL	3.76%	PET	-2.88%
CCO	3.71%	L	-2.87%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	28	30.40 %	\$880.13	72.34
Industrials	26	13.12 %	\$379.87	28.64
Energy	40	18.33 %	\$530.55	25.23
Communication Services	5	3.84 %	\$111.15	9.34
Utilities	15	3.94 %	\$114.17	5.05
Consumer Discretionary	14	3.68 %	\$106.59	3.14
Health Care	4	0.27 %	\$7.94	0.07
Consumer Staples	11	4.27 %	\$123.49	0.02
Real Estate	21	2.26 %	\$65.55	-0.04
Materials	52	11.25 %	\$325.58	-4.57
Information Technology	11	8.64 %	\$250.03	-13.38
<b>S&amp;P/TSX Composite Index</b>	<b>227</b>	<b>100.00 %</b>	<b>\$2,895.03</b>	<b>125.84</b>

S&P/TSX Composite Index - Sectors Returns



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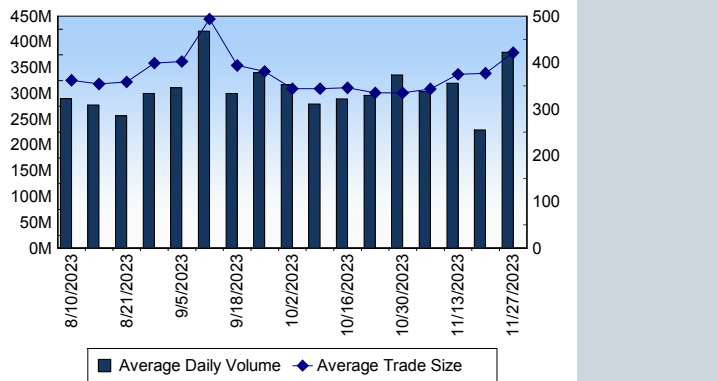
## TSX

Daily Volume	536,062,429
Daily Value	\$18,367,220,137
Daily Trades	1,064,773
Daily Symbols Traded	2,081

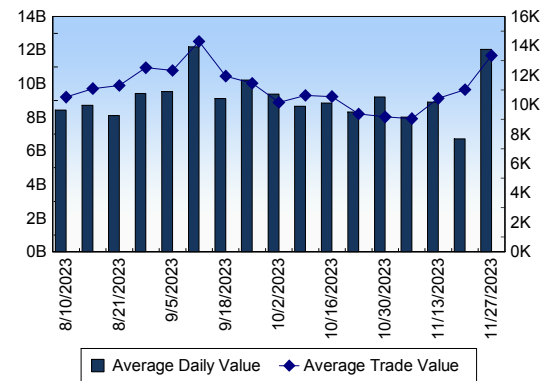
## TSX ANONYMOUS TRADING

Daily Volume	290,016,582
Daily Value	\$10,000,651,975
Average Trade Size	522
% TSX Volume	54.10 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
MFC	19,675,259	\$522,645,064
MEG	18,112,749	\$465,412,138
CNQ	15,874,181	\$1,439,643,832
SU	14,174,806	\$634,527,572
TAL	13,107,787	\$11,494,860
CVE	10,430,603	\$251,151,207
IVN	10,110,594	\$121,217,541
TD	9,068,437	\$748,318,225
CM	8,621,462	\$480,513,490
ENB	8,174,764	\$386,608,960
FM	7,638,631	\$85,058,269
BNS	7,408,226	\$448,666,233
BTE	6,999,168	\$36,722,312
TRP	6,379,488	\$324,451,883
SLF	6,345,538	\$434,871,668
ARX	5,691,451	\$123,753,172
RY	5,597,682	\$684,005,531
LUN	5,430,382	\$50,959,904
AQN	5,368,604	\$44,798,419
CPG	5,316,074	\$51,179,048

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
CNQ	15,874,181	\$1,439,643,832
TD	9,068,437	\$748,318,225
RY	5,597,682	\$684,005,531
SU	14,174,806	\$634,527,572
CNR	3,357,620	\$527,700,302
MFC	19,675,259	\$522,645,064
CM	8,621,462	\$480,513,490
MEG	18,112,749	\$465,412,138
BNS	7,408,226	\$448,666,233
SLF	6,345,538	\$434,871,668
BMO	3,729,737	\$415,466,643
CP	4,162,380	\$406,209,666
CSU	121,425	\$387,371,483
ENB	8,174,764	\$386,608,960
SHOP	3,740,969	\$369,878,660
FNV	2,289,503	\$348,558,024
TRP	6,379,488	\$324,451,883
L	2,474,183	\$290,077,164
CVE	10,430,603	\$251,151,207
PPL	4,943,492	\$224,238,855

## ETF Trading

Daily Volume	33,055,234	Average Trade Value	\$14,390
Daily Value	\$716,783,616	Average Trade Size	664
# Trades	49,810	# of ETFs Traded	903

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HOU	2,646,494	\$35,341,917
HNU	2,630,648	\$20,992,421
XEG	2,627,550	\$43,365,424
ZEB	2,305,245	\$73,536,250
HOD	2,091,072	\$16,992,181
XIU	1,608,409	\$49,362,063
HQU	1,414,069	\$21,511,277
CASH	727,877	\$36,397,703
XRE	551,381	\$8,173,291
HQD	542,850	\$9,630,503

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
ZEB	2,305,245	\$73,536,250
XIU	1,608,409	\$49,362,063
XEG	2,627,550	\$43,365,424
CASH	727,877	\$36,397,703
HOU	2,646,494	\$35,341,917
HQU	1,414,069	\$21,511,277
HNU	2,630,648	\$20,992,421
XQQ	160,053	\$19,400,770
ZSP	265,338	\$17,959,174
XFN	401,652	\$17,896,175

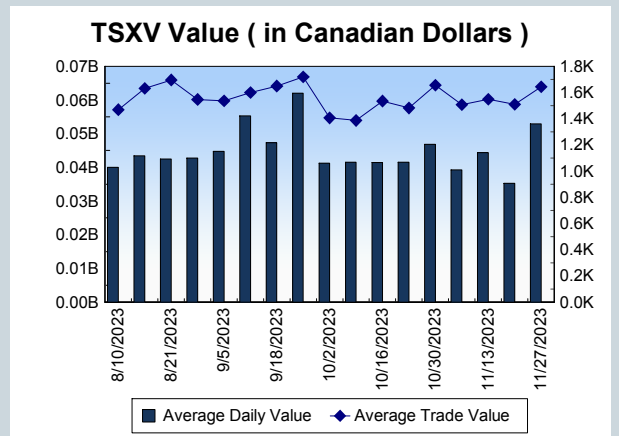
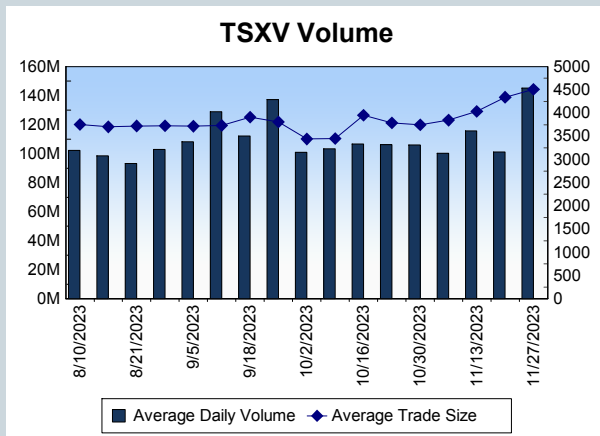
Block Trades	Non Block Trades
4,597	1,060,176

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	49,153,000
GOLDMAN SACHS CANADA I	37,420,500
CIBC WORLD MARKETS INC.	34,166,500
BMO NESBITT BURNS INC.	33,632,700
VIRTU CANADA CORP	26,698,600

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
MFC	16,493,600
MEG	13,013,400
CNQ	11,721,000
SU	9,097,400
TAL	7,704,000

TSXV	
Daily Volume	138,633,940
Daily Value	\$50,008,132
Daily Trades	31,154
Daily Symbols Traded	1,120

TSXV ANONYMOUS TRADING	
Daily Volume	70,609,870
Daily Value	\$28,672,155
Average Trade Size	4,464
% TSXV Volume	50.93%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
CRD	6,183,860	\$770,496
DM	3,237,576	\$51,111
HPM	2,526,000	\$226,565
LFST	1,608,832	\$16,083
OMG	1,471,675	\$98,253
QURI	1,442,000	\$44,405
NHHH	1,440,462	\$72,138
GSHR	1,414,079	\$199,154
BIG	1,340,564	\$1,682,809
NOC	1,333,078	\$199,274
CLM	1,267,200	\$44,412
CRE	1,249,470	\$1,310,017
MONT	1,187,500	\$163,100
NILI	1,132,489	\$529,673
FUU	1,108,091	\$463,849
CQR	1,024,000	\$15,368
DLTA	1,007,002	\$131,924
LTH	989,785	\$1,513,982
REYG	982,159	\$50,430
AFM	944,877	\$786,618

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	44,124	\$4,057,553
LMN	91,689	\$2,150,982
EU	393,987	\$2,039,165
BIG	1,340,564	\$1,682,809
LTH	989,785	\$1,513,982
NGEX	205,996	\$1,441,064
ETL	622,392	\$1,330,531
CRE	1,249,470	\$1,310,017
HIVE	263,966	\$1,113,024
TINY	335,578	\$978,871
PTK	748,810	\$814,395
AFM	944,877	\$786,618
CRD	6,183,860	\$770,496
ATX	858,104	\$747,127
TUD	649,427	\$672,789
PNRL	436,728	\$622,706
GASX	557,308	\$562,272
NILI	1,132,489	\$529,673
PMET	53,463	\$509,441
FUU	1,108,091	\$463,849

Dark TSX/TSXV Trading			
Volume	24,717,640	Daily Trades	110,679
Value	821,772,333	Daily Symbols Traded	1,273