

# DAILY REPORT



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January 12, 2024

Indices	January 12 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,990.22	20,918.40		0.34 %
S&P/TSX 60 Index	1,265.70	1,262.62		0.24 %
S&P/TSX Venture Composite	556.18	550.29		1.07 %
S&P/TSX Completion Index	1,232.42	1,222.90		0.78 %
S&P/TSX Smallcap Index	706.18	695.56		1.53 %

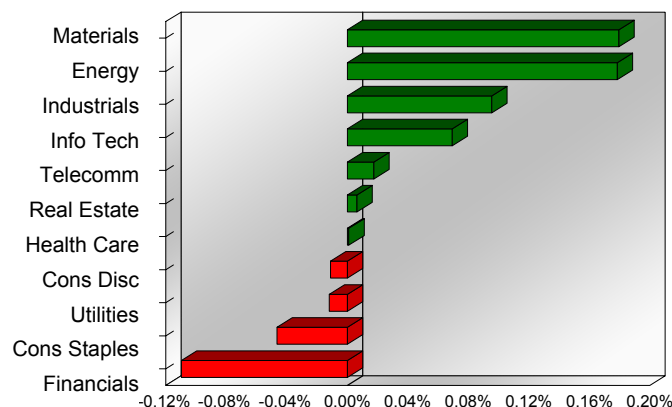
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
141	81	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CCO	14.41	RY	-10.85
CSU	11.68	ATD	-8.83
CNR	10.15	NTR	-7.19
ABX	8.31	TD	-3.93
FNV	7.13	CVE	-3.30
AEM	4.62	MG	-3.19
ENB	4.02	NA	-2.54
NXE	3.57	CM	-2.24
CP	3.52	TECK.B	-2.12
WPM	3.27	BMO	-2.05

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
NXE	11.11%	AC	-4.43%
IMG	10.44%	DOO	-4.04%
DML	10.00%	BBD.B	-3.96%
ATZ	8.97%	NTR	-3.04%
EFR	8.45%	NVEI	-2.67%
CG	7.34%	RUS	-2.44%
CCO	7.12%	MG	-2.31%
SII	7.00%	ATD	-2.22%
OLA	6.67%	BEP.UN	-1.91%
OGC	6.12%	CWB	-1.84%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Materials	52	10.78 %	\$323.60	37.56
Energy	41	17.55 %	\$526.89	37.35
Industrials	26	13.74 %	\$412.32	19.97
Information Technology	10	9.08 %	\$272.45	14.51
Communication Services	5	3.85 %	\$115.42	3.67
Real Estate	21	2.37 %	\$71.15	1.32
Health Care	4	0.30 %	\$8.95	0.21
Consumer Discretionary	13	3.61 %	\$108.42	-2.31
Utilities	15	3.98 %	\$119.58	-2.50
Consumer Staples	11	4.19 %	\$125.67	-9.71
Financials	27	30.56 %	\$917.19	-22.97
<b>S&amp;P/TSX Composite Index</b>	<b>225</b>	<b>100.00 %</b>	<b>\$3,001.63</b>	<b>77.10</b>

S&P/TSX Composite Index - Sectors Returns



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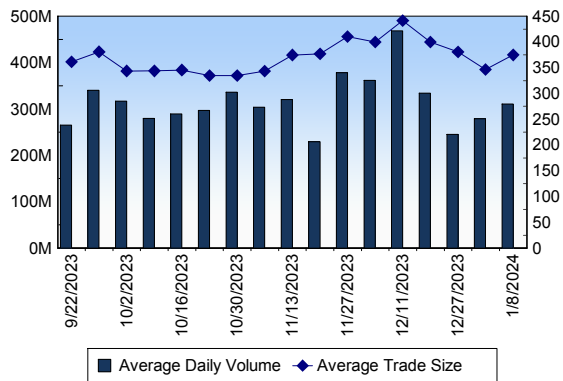
## TSX

Daily Volume	341,644,694
Daily Value	\$10,343,186,853
Daily Trades	888,212
Daily Symbols Traded	2,033

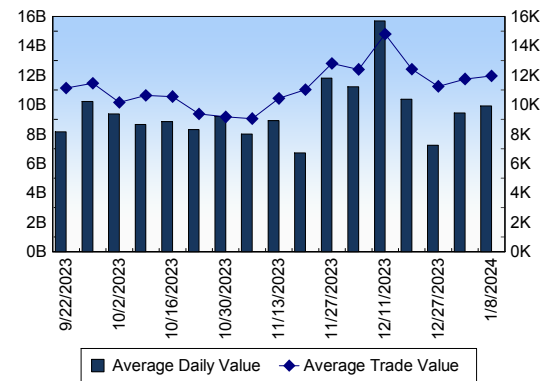
## TSX ANONYMOUS TRADING

Daily Volume	147,479,555
Daily Value	\$4,504,285,207
Average Trade Size	333
% TSX Volume	43.17 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TD	15,176,558	\$1,222,497,249
HNU	8,416,695	\$79,188,382
MFC	8,071,907	\$230,967,691
FCU	6,272,785	\$7,660,556
BTCC.B	5,723,349	\$48,658,297
TRP	5,584,502	\$295,494,813
BITF	5,544,701	\$18,171,608
CVE	5,524,071	\$116,832,460
DML	5,396,588	\$14,005,341
SU	5,357,781	\$235,888,905
WCP	5,218,631	\$46,165,066
NXE	5,028,231	\$51,610,652
BNS	4,563,737	\$287,130,161
BN	4,180,250	\$219,506,564
ENB	4,134,181	\$204,126,306
BTE	3,829,972	\$16,153,746
AC	3,679,127	\$68,904,956
CNQ	3,467,080	\$303,980,446
RY	3,466,562	\$459,089,575
K	3,157,366	\$24,880,002

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	15,176,558	\$1,222,497,249
RY	3,466,562	\$459,089,575
FFH	305,327	\$383,799,779
BMO	2,926,933	\$370,243,145
CNQ	3,467,080	\$303,980,446
TRP	5,584,502	\$295,494,813
BNS	4,563,737	\$287,130,161
SHOP	2,168,935	\$237,652,000
SU	5,357,781	\$235,888,905
MFC	8,071,907	\$230,967,691
BN	4,180,250	\$219,506,564
ENB	4,134,181	\$204,126,306
CSU	54,532	\$193,563,512
CM	3,094,286	\$191,124,065
CCO	2,757,517	\$184,744,285
CP	1,718,410	\$177,672,130
CNR	976,808	\$164,443,080
NA	1,634,524	\$163,159,413
NTR	2,192,220	\$151,309,322
TOU	2,283,033	\$142,195,754

### ETF Trading

Daily Volume	44,248,920	Average Trade Value	\$10,872
Daily Value	\$789,892,985	Average Trade Size	609
# Trades	72,651	# of ETFs Traded	882

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	8,416,695	\$79,188,382
BTCC.B	5,723,349	\$48,658,297
XIU	2,977,541	\$95,749,912
BTCC.U	1,888,370	\$15,206,433
HOU	1,446,099	\$17,388,920
HOD	1,313,072	\$11,403,437
HQU	978,139	\$16,504,153
ZEB	950,441	\$32,851,262
XEG	873,524	\$13,809,684
HND	824,393	\$46,154,885

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,977,541	\$95,749,912
HNU	8,416,695	\$79,188,382
BTCC.B	5,723,349	\$48,658,297
HND	824,393	\$46,154,885
ZEB	950,441	\$32,851,262
HXT	337,997	\$18,134,514
VFV	159,231	\$18,083,734
HOU	1,446,099	\$17,388,920
HQU	978,139	\$16,504,153
BTCC.U	1,888,370	\$15,206,433

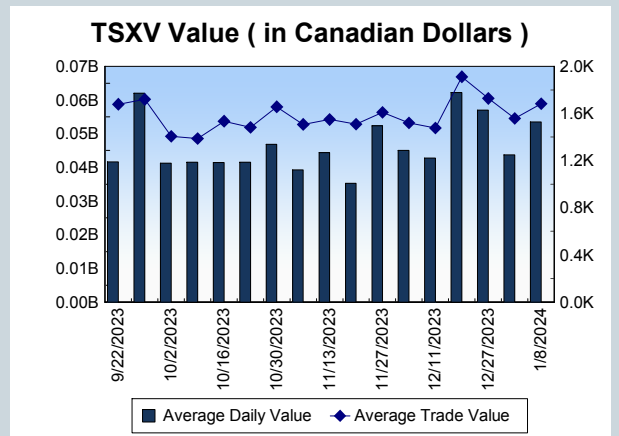
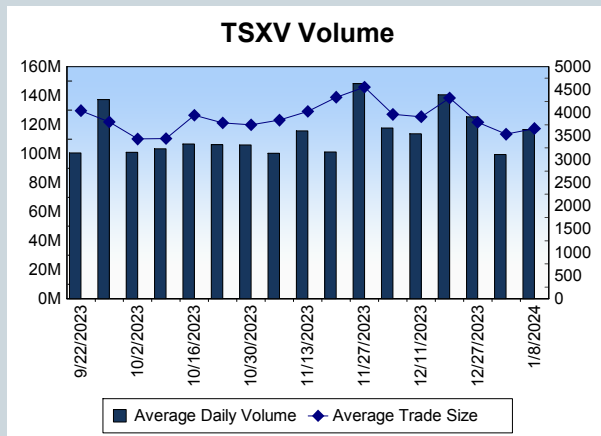
<b>Block Trades</b>	<b>Non Block Trades</b>
1,179	887,033

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
SCOTIA CAPITAL INC.	19,727,900
RBC CAPITAL MARKETS	17,119,500
TD SECURITIES INC.	15,649,400
CIBC WORLD MARKETS INC.	15,376,300
GOLDMAN SACHS CANADA I	11,024,600

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TD	12,150,800
MFC	6,487,700
TRP	4,282,200
BN	3,076,600
SU	3,005,500

TSXV	
Daily Volume	137,066,501
Daily Value	\$60,665,879
Daily Trades	36,531
Daily Symbols Traded	1,083

TSXV ANONYMOUS TRADING	
Daily Volume	73,344,208
Daily Value	\$28,468,967
Average Trade Size	4,251
% TSXV Volume	53.51%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
MVY	9,962,000	\$448,350
GXU	4,343,228	\$723,965
AEC	2,601,794	\$221,290
PNG	2,563,730	\$1,817,649
RRL	2,144,662	\$59,485
DMGI	2,049,444	\$1,151,656
FUU	1,925,146	\$845,442
SEI.WT	1,877,500	\$287,608
BSK	1,850,594	\$132,285
GRSL	1,811,823	\$181,127
BOCA	1,678,667	\$39,555
AAZ	1,554,897	\$56,483
OSI	1,518,506	\$2,107,364
NILI	1,502,181	\$922,002
STND	1,497,678	\$93,154
HIVE	1,190,530	\$5,941,939
FMC	1,141,582	\$170,294
EOG	1,114,782	\$217,342
RML	1,112,751	\$876,452
LBC	1,056,000	\$21,110

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	1,190,530	\$5,941,939
EU	620,217	\$3,527,301
ARTG	399,796	\$2,500,983
LMN	79,930	\$2,415,007
ISO	495,414	\$2,118,711
OSI	1,518,506	\$2,107,364
TOI	19,765	\$1,957,294
PNG	2,563,730	\$1,817,649
NGEX	214,071	\$1,768,914
CNC	885,347	\$1,481,432
LTH	983,969	\$1,261,623
DMGI	2,049,444	\$1,151,656
NILI	1,502,181	\$922,002
RML	1,112,751	\$876,452
FUU	1,925,146	\$845,442
AFM	973,035	\$768,438
MTA	184,982	\$754,253
LIFT	124,279	\$746,679
GXU	4,343,228	\$723,965
VZLA	346,017	\$650,595

Dark TSX/TSXV Trading			
Volume	20,673,240	Daily Trades	84,947
Value	591,113,024	Daily Symbols Traded	1,246