

DAILY REPORT



For more information, email trading_sales@tsx.com

January 22, 2024

Indices	January 22 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,924.30	20,906.52		0.09 %
S&P/TSX 60 Index	1,262.30	1,262.33		0.00 %
S&P/TSX Venture Composite	551.31	552.33		-0.18 %
S&P/TSX Completion Index	1,226.11	1,220.43		0.47 %
S&P/TSX Smallcap Index	694.79	692.64		0.31 %

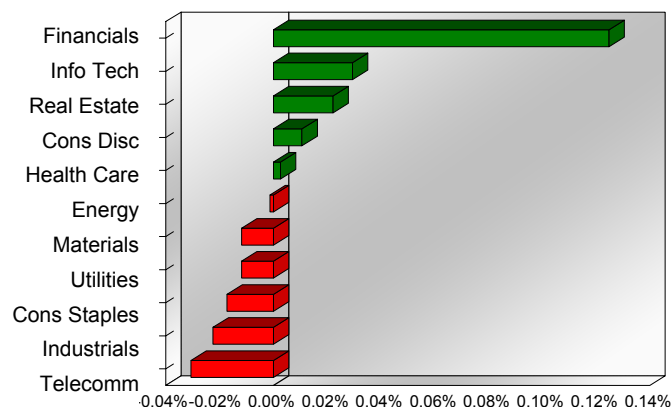
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
135	87	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
BN	7.70	CSU	-5.34
TD	7.33	BCE	-5.09
SHOP	6.44	CNR	-5.02
MFC	5.01	RY	-3.91
SU	3.93	CNQ	-3.24
MG	3.41	QSR	-3.14
POW	3.24	ATD	-3.00
BMO	3.19	CCO	-2.31
FFH	3.07	CM	-2.25
WCN	2.37	TRI	-2.01

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
GOOS	5.52%	BBD.B	-6.62%
MTL	4.22%	ERO	-4.98%
PD	3.94%	ASTL	-4.26%
BB	3.87%	FM	-3.59%
FR	3.79%	FIL	-3.51%
BLDP	3.61%	NXE	-3.04%
TVE	3.37%	DML	-3.01%
TSU	3.07%	CAE	-2.44%
FTT	2.79%	NGD	-2.34%
CLS	2.67%	OSK	-2.33%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	27	31.06 %	\$929.36	26.11
Information Technology	10	9.18 %	\$274.62	6.16
Real Estate	21	2.42 %	\$72.36	4.64
Consumer Discretionary	13	3.64 %	\$108.94	2.23
Health Care	4	0.30 %	\$8.97	0.55
Energy	41	17.02 %	\$509.39	-0.26
Materials	52	10.32 %	\$308.77	-2.47
Utilities	15	3.96 %	\$118.45	-2.47
Consumer Staples	11	4.32 %	\$129.36	-3.61
Industrials	26	13.89 %	\$415.72	-4.69
Communication Services	5	3.89 %	\$116.27	-6.40
S&P/TSX Composite Index	225	100.00 %	\$2,992.21	19.78

S&P/TSX Composite Index - Sectors Returns



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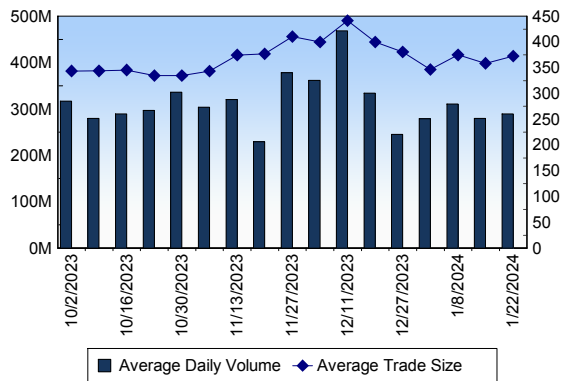
TSX

Daily Volume	289,026,019
Daily Value	\$10,718,188,067
Daily Trades	775,261
Daily Symbols Traded	2,068

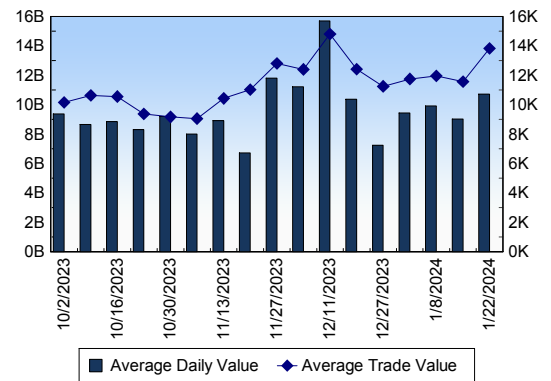
TSX ANONYMOUS TRADING

Daily Volume	123,185,373
Daily Value	\$4,441,813,569
Average Trade Size	321
% TSX Volume	42.62 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
RY	14,845,345	\$1,980,962,601
ENB	7,878,435	\$380,312,423
TRP	7,122,008	\$371,804,816
BMO	6,192,020	\$800,988,910
HNU	5,879,460	\$36,666,518
CVE	5,873,571	\$118,615,155
TD	5,164,629	\$421,450,994
SU	5,135,975	\$219,057,591
BNS	4,633,793	\$286,212,269
WELL	4,137,416	\$15,672,895
TOU	3,997,929	\$226,024,307
FM	3,847,031	\$46,868,602
POW	3,717,621	\$145,036,029
TCN	3,287,153	\$48,759,382
BTE	3,241,190	\$13,215,244
AQN	3,165,299	\$25,334,093
MFC	3,106,738	\$89,467,698
ARX	2,927,659	\$59,201,578
BITF	2,605,184	\$7,279,064
CNQ	2,508,175	\$210,390,132

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	14,845,345	\$1,980,962,601
BMO	6,192,020	\$800,988,910
TD	5,164,629	\$421,450,994
ENB	7,878,435	\$380,312,423
TRP	7,122,008	\$371,804,816
BNS	4,633,793	\$286,212,269
SHOP	2,314,718	\$252,062,911
TOU	3,997,929	\$226,024,307
SU	5,135,975	\$219,057,591
CNQ	2,508,175	\$210,390,132
FFH	150,576	\$198,192,247
CNR	908,788	\$153,173,097
POW	3,717,621	\$145,036,029
NA	1,443,928	\$144,567,584
NTR	2,017,512	\$138,563,346
CM	2,219,040	\$136,032,463
CVE	5,873,571	\$118,615,155
BCE	2,131,948	\$118,027,965
CP	936,047	\$98,794,820
TRI	478,213	\$96,292,699

ETF Trading

Daily Volume	32,658,202	Average Trade Value	\$11,041
Daily Value	\$670,403,910	Average Trade Size	538
# Trades	60,717	# of ETFs Traded	917

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	5,879,460	\$36,666,518
HQU	2,107,615	\$37,816,703
XIU	1,775,651	\$56,780,397
HOD	1,183,801	\$9,960,248
ZEB	1,128,839	\$39,068,653
BTCC.B	1,032,168	\$7,984,050
HOU	920,335	\$11,376,265
XEG	738,355	\$11,104,813
XRE	692,033	\$11,145,182
BTCC.U	494,219	\$3,615,520

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,775,651	\$56,780,397
ZEB	1,128,839	\$39,068,653
HQU	2,107,615	\$37,816,703
HNU	5,879,460	\$36,666,518
HND	379,851	\$30,605,138
VFV	226,685	\$26,272,408
ZSP	247,867	\$17,703,555
XSP	265,958	\$13,523,128
XIC	358,192	\$11,930,736
HOU	920,335	\$11,376,265

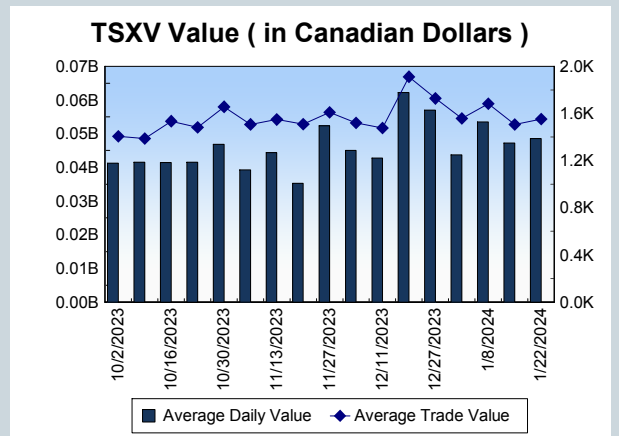
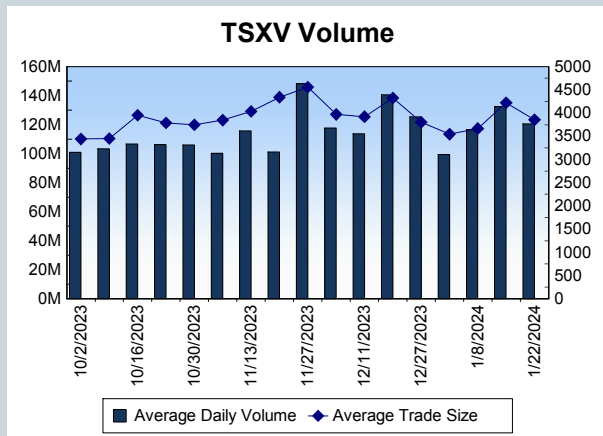
Block Trades	Non Block Trades
1,127	774,134

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	34,021,000
GOLDMAN SACHS CANADA I	19,286,800
BMO NESBITT BURNS INC.	12,959,300
MERRILL LYNCH CANADA LT	11,347,800
INSTINET CANADA LTD.	10,721,900

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
RY	13,348,300
TRP	6,103,200
ENB	6,034,100
BMO	5,175,700
TD	2,887,500

TSXV	
Daily Volume	120,496,927
Daily Value	\$48,523,809
Daily Trades	31,269
Daily Symbols Traded	1,095

TSXV ANONYMOUS TRADING	
Daily Volume	57,565,157
Daily Value	\$26,174,120
Average Trade Size	3,951
% TSXV Volume	47.77%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
LBC	7,828,752	\$156,613
BET	4,550,110	\$284,049
BIG	3,364,958	\$2,335,624
RML	3,349,138	\$3,021,613
MAE	1,612,000	\$72,373
FLT	1,585,291	\$523,430
FUU	1,470,974	\$644,558
SEI.WT	1,412,674	\$278,281
AEC	1,397,004	\$131,825
SRL	1,338,310	\$99,139
AE	1,302,679	\$596,249
TRU	1,192,138	\$29,805
NILI	1,057,849	\$530,241
RRL	1,053,000	\$15,795
BTI	1,038,000	\$5,190
MAH	949,000	\$9,785
IBO	918,766	\$9,091
PAI.H	907,295	\$9,483
PJX	889,383	\$182,100
ADZN	884,934	\$270,671

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
ISO	782,000	\$3,626,104
TOI	29,791	\$3,146,023
RML	3,349,138	\$3,021,613
HIVE	666,820	\$2,812,985
BIG	3,364,958	\$2,335,624
LMN	65,168	\$2,195,234
PMET	277,454	\$1,755,075
EU	171,614	\$1,012,561
CNC	574,624	\$989,004
SLI	506,801	\$836,696
WED	198,290	\$719,584
NGEX	86,806	\$694,543
FUU	1,470,974	\$644,558
LIFT	96,633	\$600,704
AE	1,302,679	\$596,249
ARTG	103,723	\$592,057
LTH	561,182	\$584,521
NILI	1,057,849	\$530,241
FLT	1,585,291	\$523,430
PNRL	351,940	\$411,601

Dark TSX/TSXV Trading			
Volume	18,214,760	Daily Trades	80,733
Value	578,692,661	Daily Symbols Traded	1,262