

# DAILY REPORT



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October 2, 2023

Indices	October 2 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,177.18	19,541.27		-1.86 %
S&P/TSX 60 Index	1,151.30	1,172.66		-1.82 %
S&P/TSX Venture Composite	545.45	558.88		-2.40 %
S&P/TSX Completion Index	1,147.33	1,171.24		-2.04 %
S&P/TSX Smallcap Index	649.56	666.80		-2.59 %

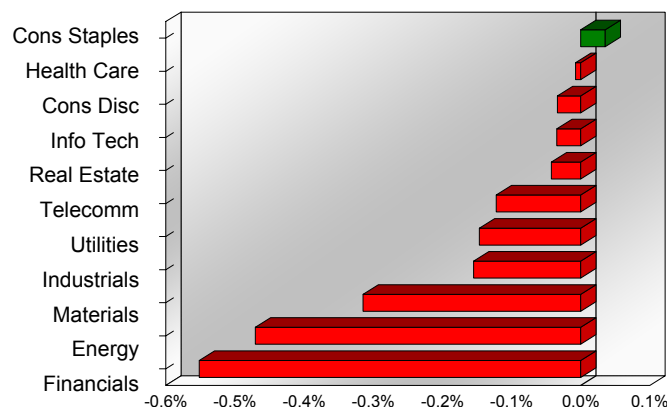
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
19	208	0

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
ATD	6.23	RY	-26.70
FFH	5.30	ENB	-18.84
L	0.77	TD	-18.24
WN	0.35	BMO	-14.54
DOO	0.30	BN	-12.67
OTEX	0.29	CNQ	-11.84
AIF	0.26	BNS	-11.01
MRU	0.15	BCE	-10.80
TRI	0.14	CP	-8.44
DND	0.14	SU	-8.32

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
DND	3.09%	INE	-7.77%
FFH	2.91%	HBM	-7.72%
ATD	1.68%	NG	-7.31%
AIF	1.68%	PD	-7.02%
DOO	1.15%	BIP.UN	-6.57%
NWC	1.14%	BB	-6.38%
RCH	0.73%	BTE	-6.18%
CWB	0.68%	EDR	-6.02%
L	0.62%	EFR	-6.00%
WN	0.54%	BLDP	-6.00%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Consumer Staples	11	4.32 %	\$118.49	6.97
Health Care	4	0.31 %	\$8.61	-1.44
Consumer Discretionary	14	3.71 %	\$101.75	-6.58
Information Technology	11	7.59 %	\$208.30	-6.71
Real Estate	21	2.32 %	\$63.66	-8.30
Communication Services	5	3.68 %	\$100.91	-23.84
Utilities	16	3.96 %	\$108.71	-28.61
Industrials	26	13.57 %	\$372.64	-30.28
Materials	51	11.51 %	\$316.03	-61.52
Energy	40	18.66 %	\$512.35	-91.96
Financials	28	30.37 %	\$833.78	-107.85
<b>S&amp;P/TSX Composite Index</b>	<b>227</b>	<b>100.00 %</b>	<b>\$2,745.23</b>	<b>-360.11</b>

S&P/TSX Composite Index - Sectors Returns



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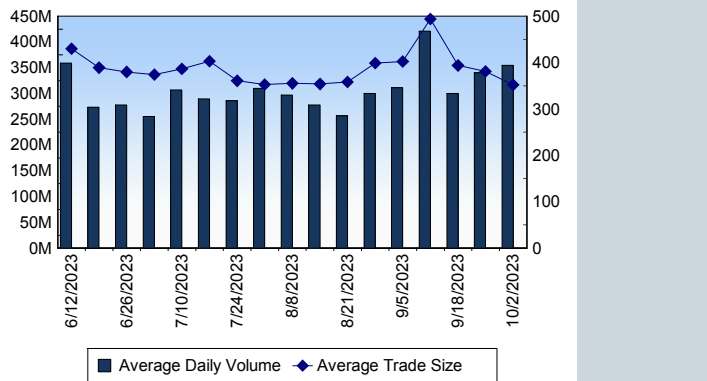
## TSX

Daily Volume	354,608,815
Daily Value	\$10,741,919,589
Daily Trades	1,006,707
Daily Symbols Traded	1,992

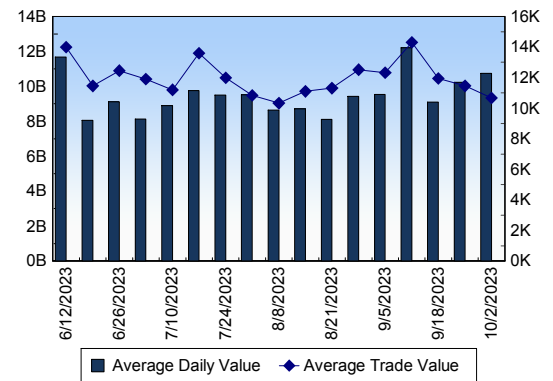
## TSX ANONYMOUS TRADING

Daily Volume	158,071,723
Daily Value	\$4,477,796,103
Average Trade Size	323
% TSX Volume	44.58 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TD	16,576,456	\$1,334,160,258
TRP	11,701,605	\$535,016,240
BTE	9,644,933	\$54,998,095
CNQ	8,684,793	\$749,899,130
AQN	7,030,230	\$53,865,609
ENB	5,866,853	\$257,649,713
WEED	5,842,551	\$6,053,674
PPL	5,413,770	\$216,366,584
POW	5,368,554	\$183,632,189
BNS	5,086,349	\$303,641,682
EMA	4,930,046	\$226,847,210
CVE	4,900,575	\$135,837,922
ATH	4,816,824	\$20,331,191
SU	4,802,832	\$220,336,465
TVE	4,557,094	\$17,199,926
RY	4,403,915	\$512,330,213
XIU	4,338,945	\$127,072,881
T	3,996,884	\$85,773,944
H	3,810,535	\$126,412,119
ARX	3,488,515	\$73,277,554

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	16,576,456	\$1,334,160,258
CNQ	8,684,793	\$749,899,130
TRP	11,701,605	\$535,016,240
RY	4,403,915	\$512,330,213
BMO	2,729,745	\$305,680,892
BNS	5,086,349	\$303,641,682
ENB	5,866,853	\$257,649,713
EMA	4,930,046	\$226,847,210
SHOP	3,028,137	\$224,264,450
SU	4,802,832	\$220,336,465
PPL	5,413,770	\$216,366,584
CNR	1,359,885	\$198,110,351
POW	5,368,554	\$183,632,189
BCE	3,104,539	\$156,954,952
RCI.B	3,008,578	\$152,651,671
IMO	1,678,097	\$137,648,531
CVE	4,900,575	\$135,837,922
XIU	4,338,945	\$127,072,881
H	3,810,535	\$126,412,119
NA	1,357,166	\$120,840,514

## ETF Trading

Daily Volume	33,251,113	Average Trade Value	\$12,506
Daily Value	\$714,020,875	Average Trade Size	582
# Trades	57,095	# of ETFs Traded	847

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	4,338,945	\$127,072,881
HNU	3,091,248	\$38,208,573
ZEB	2,856,267	\$89,392,395
HQU	1,872,316	\$25,033,914
HOD	1,214,048	\$8,332,297
XEG	1,155,224	\$19,507,529
BTCC.B	1,123,477	\$6,238,308
HQD	965,764	\$19,698,459
HOU	564,795	\$9,922,023
ZWU	559,225	\$5,291,237

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	4,338,945	\$127,072,881
ZEB	2,856,267	\$89,392,395
HNU	3,091,248	\$38,208,573
HQU	1,872,316	\$25,033,914
HND	367,594	\$20,397,597
HQD	965,764	\$19,698,459
XEG	1,155,224	\$19,507,529
XSP	391,072	\$17,676,508
HSD	547,095	\$15,080,302
XIC	437,659	\$13,395,871

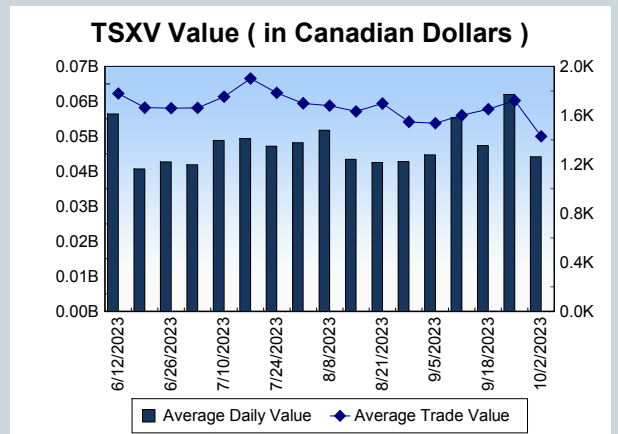
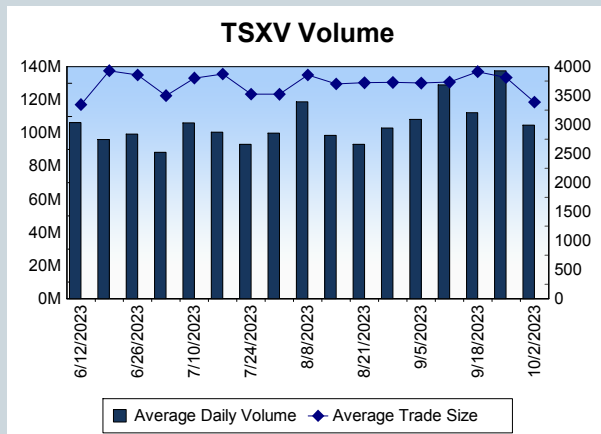
<b>Block Trades</b>	<b>Non Block Trades</b>
1,185	1,005,522

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	24,770,300
GOLDMAN SACHS CANADA I	18,332,200
BMO NESBITT BURNS INC.	17,608,700
NATIONAL BANK FINANCIAL	14,887,500
TD SECURITIES INC.	12,921,700

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TD	13,118,200
TRP	8,406,400
CNQ	6,540,600
POW	4,236,700
EMA	3,829,200

TSXV	
Daily Volume	104,669,641
Daily Value	\$44,124,177
Daily Trades	30,902
Daily Symbols Traded	1,029

TSXV ANONYMOUS TRADING	
Daily Volume	53,442,718
Daily Value	\$23,443,084
Average Trade Size	3,533
% TSXV Volume	51.06%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
NILI	4,969,565	\$4,422,407
GXU	3,196,974	\$576,271
PTU	3,153,069	\$164,872
DMT	2,072,599	\$330,627
SWA	1,620,000	\$32,400
FUU	1,559,465	\$684,834
ATX	1,467,634	\$965,841
LOU	1,267,153	\$861,976
AEC	1,204,691	\$97,345
LGN	1,162,794	\$1,194,497
BAY	1,152,121	\$77,270
LIT	1,124,322	\$467,679
SSE	1,103,147	\$11,031
ATOM	1,009,500	\$31,345
XND	1,000,000	\$5,000
CRI	971,000	\$38,840
SIE	956,000	\$52,635
FRXI	877,034	\$42,214
RHT	868,427	\$325,937
SNM	864,250	\$43,288

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
NILI	4,969,565	\$4,422,407
ETL	745,501	\$2,555,737
HIVE	476,797	\$2,093,557
ABR	786,559	\$1,648,025
EU	371,703	\$1,582,778
LGN	1,162,794	\$1,194,497
WED	332,177	\$1,178,564
TOI	12,850	\$1,134,381
ATX	1,467,634	\$965,841
LOU	1,267,153	\$861,976
CUR	411,212	\$831,708
SGD	161,069	\$785,787
PMET	72,299	\$757,157
FUU	1,559,465	\$684,834
NFG	119,246	\$643,887
LMN	31,446	\$614,597
SGML	14,260	\$594,054
ISO	138,507	\$590,325
GXU	3,196,974	\$576,271
ARTG	92,595	\$517,716

Dark TSX/TSXV Trading			
Volume	24,900,890	Daily Trades	97,937
Value	685,931,420	Daily Symbols Traded	1,212