## **DAILY REPORT**



For more information, email trading sales@tsx.com

October 10, 2023

Indices	October 10 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,501.20	19,246.07		1.33 %
S&P/TSX 60 Index	1,170.26	1,154.14		1.40 %
S&P/TSX Venture Composite	534.09	533.54		0.10 %
S&P/TSX Completion Index	1,168.81	1,156.92		1.03 %
S&P/TSX Smallcap Index	665.71	658.09		1.16 %

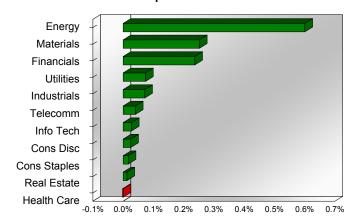
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
179	46	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CNQ	36.39	FFH	-5.87
BN	20.92	CSU	-3.91
SU	19.18	CP	-3.77
NTR	13.87	GIB.A	-1.63
SHOP	12.88	IFC	-1.45
CVE	10.64	MG	-1.06
TD	9.20	BHC	-1.03
TRP	8.67	BB	-0.86
ENB	8.11	LAC	-0.85
AEM	6.50	L	-0.75

S&P/TSX Composite Index				
Top 10	Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return	
LAAC	15.41%	LAC	-7.28%	
VET	7.11%	BB	-4.85%	
BBD.B	6.16%	BHC	-4.78%	
MX	5.76%	FFH	-3.37%	
CNQ	5.45%	FR	-2.95%	
MEG	5.43%	CLS	-1.97%	
SEA	5.11%	EQB	-1.68%	
BBU.UN	4.93%	NWH.UN	-1.56%	
SJ	4.90%	SVI	-1.55%	
NTR	4.83%	GOOS	-1.46%	

	S&P/TSX Co	mposite Ir	idex	
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	40	18.64 %	\$520.18	115.63
Materials	52	11.67 %	\$325.64	48.52
Financials	28	30.13 %	\$840.82	45.58
Utilities	15	4.09 %	\$114.06	14.27
Industrials	26	13.55 %	\$378.03	13.81
Communication Services	5	3.77 %	\$105.19	7.81
Information Technology	11	7.55 %	\$210.71	5.27
Consumer Discretionary	14	3.66 %	\$102.19	4.85
Consumer Staples	11	4.32 %	\$120.64	3.29
Real Estate	21	2.33 %	\$64.97	2.43
Health Care	4	0.30 %	\$8.39	-0.37
S&P/TSX Composite Index	227	100.00 %	\$2,790.82	261.09

## S&P/TSX Composite Index - Sectors Returns



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## Daily Volume Daily Value Daily Trades

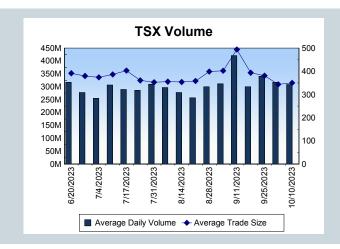
Daily Symbols Traded

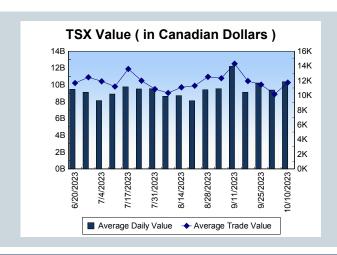
308,779,322 \$10,358,750,936 881,903 2,094

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

135,220,211 \$4,544,051,841 295 43.79 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
CNQ	11,405,550	\$1,009,115,365
TD	10,620,715	\$855,136,354
ВМО	8,310,953	\$924,017,841
TRP	7,861,102	\$368,823,056
WEED	6,856,123	\$6,920,878
SU	6,598,116	\$303,330,082
RY	5,743,323	\$662,984,187
ENB	5,732,422	\$252,169,016
BTE	4,873,524	\$27,659,451
ATH	4,520,475	\$18,744,238
CVE	4,089,891	\$112,806,926
MFC	3,822,346	\$96,066,618
ARX	3,783,645	\$82,102,391
СМ	3,526,016	\$182,099,849
CPG	3,451,488	\$37,709,608
ВТО	2,881,410	\$11,933,160
BNS	2,727,194	\$163,792,378
POW	2,681,664	\$93,146,752
OPS	2,654,162	\$7,509,288
TVE	2,624,517	\$9,785,562

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
CNQ	11,405,550	\$1,009,115,365
ВМО	8,310,953	\$924,017,841
TD	10,620,715	\$855,136,354
RY	5,743,323	\$662,984,187
TRP	7,861,102	\$368,823,056
SU	6,598,116	\$303,330,082
ENB	5,732,422	\$252,169,016
CP	2,226,174	\$221,105,030
СМ	3,526,016	\$182,099,849
SHOP	2,337,145	\$174,911,003
BNS	2,727,194	\$163,792,378
IMO	1,883,693	\$153,815,478
TOU	2,088,053	\$145,472,098
CNR	929,932	\$137,559,874
NA	1,542,628	\$136,467,911
BCE	2,553,663	\$131,761,859
CVE	4,089,891	\$112,806,926
EMA	2,245,224	\$107,603,288
NTR	1,215,509	\$102,130,766
MFC	3,822,346	\$96,066,618

		ETF Trading	
Daily Volume	24,656,054	Average Trade Value	\$11,894
Daily Value	\$579,208,817	Average Trade Size	506
# Trades	48,697	# of ETFs Traded	913

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XIU	2,440,947	\$72,434,780
ZEB	1,214,517	\$37,800,882
HNU	1,161,731	\$19,384,345
XEG	1,048,621	\$17,849,367
HOD	898,831	\$6,602,280
HOU	888,252	\$14,292,018
HQU	816,529	\$11,464,798
XRE	661,494	\$9,955,828
HSU	601,090	\$9,309,930
HSD	569,018	\$15,066,459

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	2,440,947	\$72,434,780
ZEB	1,214,517	\$37,800,882
HNU	1,161,731	\$19,384,345
XEG	1,048,621	\$17,849,367
XSP	340,677	\$15,710,686
HSD	569,018	\$15,066,459
HOU	888,252	\$14,292,018
VFV	132,828	\$13,962,180
HND	341,989	\$13,564,952
XIC	391,384	\$12,139,302

**Non Block Trades** 

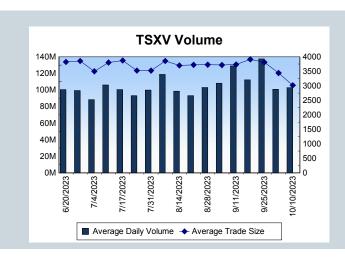
**Block Trades** 1,002 880,901

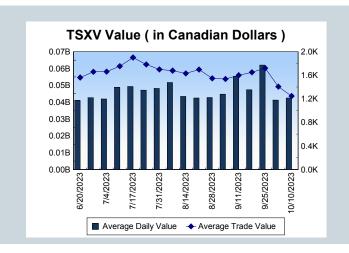
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	22,642,800
INSTINET CANADA LTD.	22,502,900
NATIONAL BANK FINANCIAL	18,348,800
BMO NESBITT BURNS INC.	16,962,700
GOLDMAN SACHS CANADA I	15 642 400

TSXV	
Daily Volume	102,752,947
Daily Value	\$42,456,361
Daily Trades	34,046
Daily Symbols Traded	1,102

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
TD	8,357,700		
CNQ	8,116,700		
BMO	5,683,700		
TRP	5,512,300		
RY	3,707,100		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	53,396,365 \$23,017,605 3,341 51.97%			





Top 20 TSXV Symbols by Volume					
Symbol	TSXV Volume	TSXV Value			
BIG	4,697,863	\$1,495,214			
DMT	2,549,034	\$411,736			
ABR	2,229,803	\$3,625,690			
LIT	2,114,196	\$1,160,071			
NILI	1,690,056	\$1,527,743			
AKR	1,681,000	\$141,180			
VENZ	1,653,667	\$16,527			
FUU	1,388,323	\$581,794			
GXU	1,221,435	\$200,998			
TMG	1,216,055	\$229,530			
RML	1,178,123	\$551,948			
IVI	1,149,000	\$5,745			
ATX	1,017,570	\$722,423			
TBLL	982,000	\$14,730			
PNRL	980,806	\$1,727,992			
BARU	912,700	\$30,073			
MAE	831,333	\$25,650			
PTU	790,000	\$37,350			
SSE	719,000	\$7,190			
FMC	714,891	\$110,469			

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
ABR	2,229,803	\$3,625,690			
TOI	22,021	\$2,006,694			
PNRL	980,806	\$1,727,992			
PMET	188,334	\$1,719,217			
NILI	1,690,056	\$1,527,743			
BIG	4,697,863	\$1,495,214			
LIT	2,114,196	\$1,160,071			
HIVE	255,425	\$1,109,681			
ETL	339,013	\$1,043,197			
EU	220,368	\$937,498			
ARTG	174,162	\$924,608			
ATX	1,017,570	\$722,423			
SLI	154,286	\$598,714			
CRE	354,956	\$584,132			
FUU	1,388,323	\$581,794			
RML	1,178,123	\$551,948			
CUR	271,060	\$504,209			
ISO	127,474	\$488,637			
NFG	75,352	\$416,780			
LGC	311,725	\$413,879			

Dark TSX/TSXV Trading					
Volume	19,526,270	Daily Trades	88,954		
Value	590,407,387	Daily Symbols Traded	1,240		