

# DAILY REPORT



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October 17, 2023

Indices	October 17 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,692.80	19,620.80		0.37 %
S&P/TSX 60 Index	1,184.14	1,180.24		0.33 %
S&P/TSX Venture Composite	537.92	533.38		0.85 %
S&P/TSX Completion Index	1,170.22	1,164.15		0.52 %
S&P/TSX Smallcap Index	669.59	665.01		0.69 %

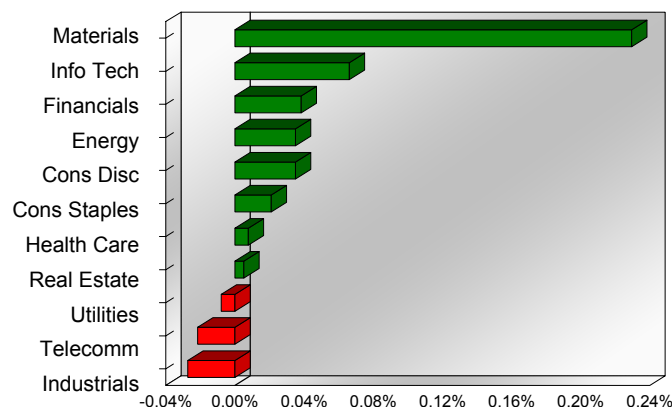
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
144	81	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SHOP	11.62	ENB	-10.28
ABX	10.93	RY	-6.47
CCO	6.87	CP	-2.71
TD	6.17	CNQ	-2.20
AEM	5.94	FTS	-1.68
NTR	5.15	TRP	-1.64
BN	4.50	RCI.B	-1.53
TECK.B	4.20	T	-1.40
FNV	3.40	BBD.B	-1.35
TOU	3.31	ATRL	-1.33

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
BHC	5.37%	BBD.B	-5.00%
FR	5.30%	LIF	-4.42%
WDO	4.61%	AQN	-3.32%
OLA	4.59%	ATRL	-2.70%
TCN	4.49%	LB	-2.58%
CCO	4.43%	DFY	-2.53%
GOOS	4.12%	TCL.A	-2.41%
ABX	3.99%	LAC	-2.13%
KNT	3.94%	TA	-1.78%
PRMW	3.75%	MATR	-1.66%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Materials	52	12.01 %	\$338.51	45.05
Information Technology	11	7.43 %	\$209.34	12.98
Financials	28	30.06 %	\$847.13	7.53
Energy	40	18.90 %	\$532.62	6.88
Consumer Discretionary	14	3.64 %	\$102.62	6.85
Consumer Staples	11	4.33 %	\$121.94	4.13
Health Care	4	0.30 %	\$8.46	1.50
Real Estate	21	2.30 %	\$64.87	1.01
Utilities	15	3.94 %	\$110.95	-1.56
Communication Services	5	3.76 %	\$106.10	-4.22
Industrials	26	13.33 %	\$375.70	-5.37
<b>S&amp;P/TSX Composite Index</b>	<b>227</b>	<b>100.00 %</b>	<b>\$2,818.24</b>	<b>74.79</b>

S&P/TSX Composite Index - Sectors Returns



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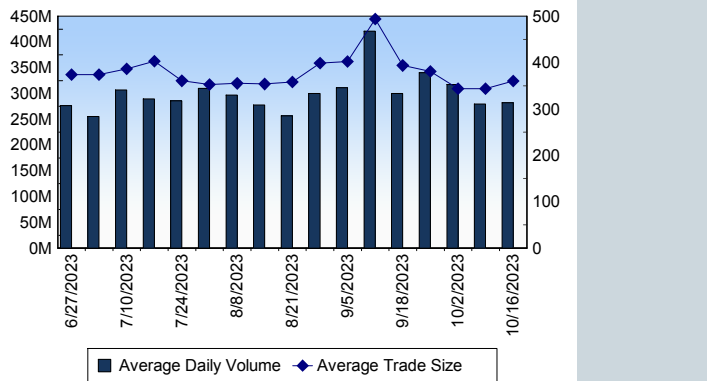
## TSX

Daily Volume	277,294,083
Daily Value	\$8,916,190,496
Daily Trades	798,976
Daily Symbols Traded	2,020

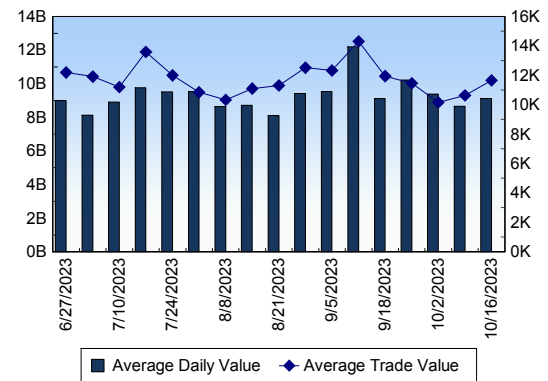
## TSX ANONYMOUS TRADING

Daily Volume	121,273,982
Daily Value	\$3,849,233,699
Average Trade Size	310
% TSX Volume	43.73 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
ENB	16,210,223	\$720,872,690
TOU	9,467,731	\$683,161,538
TD	9,306,276	\$760,080,516
TRP	7,724,603	\$370,511,410
SU	5,179,203	\$242,918,776
WEED	4,604,568	\$4,318,896
POW	4,047,472	\$141,603,046
RY	3,894,872	\$450,458,747
BTE	3,833,081	\$22,961,913
BNS	3,473,714	\$208,218,490
CNQ	3,456,556	\$316,422,540
DML	3,428,288	\$6,959,903
ATH	3,179,839	\$13,516,639
AQN	3,155,162	\$24,221,922
K	3,143,880	\$22,588,476
SHOP	3,080,652	\$226,544,476
BTO	3,078,394	\$13,694,005
CVE	3,057,483	\$88,189,221
CPG	2,777,610	\$31,450,624
MEG	2,770,200	\$76,806,614

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	9,306,276	\$760,080,516
ENB	16,210,223	\$720,872,690
TOU	9,467,731	\$683,161,538
RY	3,894,872	\$450,458,747
TRP	7,724,603	\$370,511,410
CNQ	3,456,556	\$316,422,540
SU	5,179,203	\$242,918,776
SHOP	3,080,652	\$226,544,476
BNS	3,473,714	\$208,218,490
CM	2,722,508	\$141,814,893
POW	4,047,472	\$141,603,046
BCE	2,663,604	\$139,557,045
IMO	1,668,414	\$139,272,074
NA	1,516,557	\$134,183,623
CNR	803,679	\$119,507,793
NTR	1,324,158	\$112,469,591
AEM	1,463,590	\$98,031,263
PPL	2,278,702	\$96,413,486
BMO	817,049	\$91,354,501
CP	905,554	\$89,361,929

### ETF Trading

Daily Volume	24,406,802	Average Trade Value	\$13,171
Daily Value	\$554,810,411	Average Trade Size	579
# Trades	42,124	# of ETFs Traded	844

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	2,580,160	\$77,425,595
HNU	2,041,102	\$30,305,826
HQU	1,445,876	\$20,030,571
XEG	966,813	\$16,961,519
ZEB	945,117	\$29,579,578
HOU	923,478	\$15,237,803
HOD	863,081	\$6,059,443
HSD	774,321	\$20,555,229
HQD	538,473	\$10,611,535
HND	488,814	\$21,734,510

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,580,160	\$77,425,595
HNU	2,041,102	\$30,305,826
ZEB	945,117	\$29,579,578
ZSP	344,203	\$22,431,052
HND	488,814	\$21,734,510
HSD	774,321	\$20,555,229
HQU	1,445,876	\$20,030,571
XEG	966,813	\$16,961,519
HOU	923,478	\$15,237,803
VFV	122,856	\$12,983,588

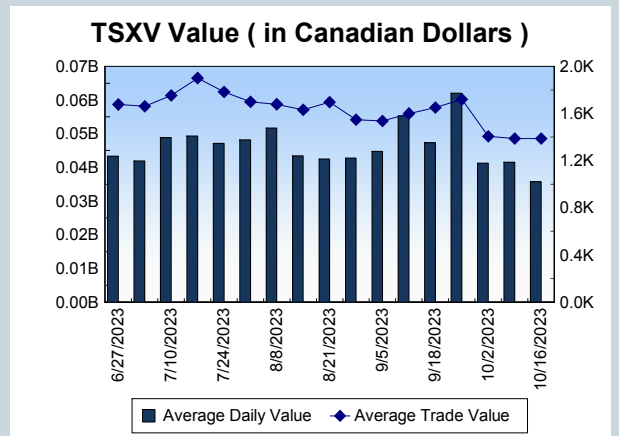
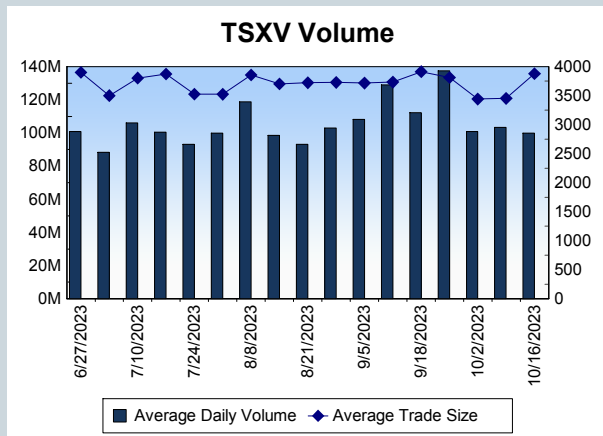
<b>Block Trades</b>	<b>Non Block Trades</b>
821	798,155

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	25,228,400
GOLDMAN SACHS CANADA I	18,877,400
BMO NESBITT BURNS INC.	15,857,000
INSTINET CANADA LTD.	9,109,000
TD SECURITIES INC.	8,317,300

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	13,203,300
TOU	8,328,600
TD	7,055,800
TRP	5,586,700
POW	3,346,000

TSXV	
Daily Volume	98,884,990
Daily Value	\$33,843,788
Daily Trades	24,437
Daily Symbols Traded	1,038

TSXV ANONYMOUS TRADING	
Daily Volume	53,326,440
Daily Value	\$17,991,580
Average Trade Size	4,507
% TSXV Volume	53.93%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
NICN	3,697,350	\$174,534
BIG	3,394,929	\$1,654,479
UGD	2,126,175	\$106,441
ORM	1,815,000	\$67,695
WINS	1,632,963	\$300,221
NILI	1,186,835	\$975,271
NRN	1,178,600	\$82,791
SMN	1,107,963	\$54,957
MTT	1,107,501	\$28,788
WATR	1,078,760	\$37,810
SIE	1,056,405	\$68,801
MAX	939,130	\$102,759
CCW	918,424	\$37,240
CCE	917,100	\$108,273
TGOL	894,500	\$22,363
AE	834,709	\$181,058
WRLG	833,281	\$483,512
TMG	780,060	\$155,773
LIT	770,507	\$354,533
AEC	760,600	\$54,852

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	557,973	\$2,384,765
BIG	3,394,929	\$1,654,479
ETL	444,339	\$1,367,370
PMET	121,453	\$1,289,363
NILI	1,186,835	\$975,271
SLI	206,217	\$968,412
TOI	10,349	\$899,500
LMN	37,446	\$719,040
ABR	417,697	\$669,473
PNRL	376,801	\$637,645
LTH	344,582	\$586,292
EU	119,197	\$504,727
WRLG	833,281	\$483,512
ARTG	75,759	\$406,479
SGD	82,923	\$400,912
NFG	65,827	\$381,038
LIT	770,507	\$354,533
VZLA	225,133	\$331,776
CRE	178,491	\$305,195
WINS	1,632,963	\$300,221

Dark TSX/TSXV Trading			
Volume	15,346,570	Daily Trades	75,592
Value	462,119,691	Daily Symbols Traded	1,223