

# DAILY REPORT



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October 27, 2023

| Indices                   | October 27 Close | Previous Close | Change | % Change |
|---------------------------|------------------|----------------|--------|----------|
| S&P/TSX Composite Index   | 18,737.39        | 18,875.31      |        | -0.73 %  |
| S&P/TSX 60 Index          | 1,124.58         | 1,134.36       |        | -0.86 %  |
| S&P/TSX Venture Composite | 520.51           | 516.10         |        | 0.86 %   |
| S&P/TSX Completion Index  | 1,122.35         | 1,124.30       |        | -0.17 %  |
| S&P/TSX Smallcap Index    | 648.09           | 643.88         |        | 0.65 %   |

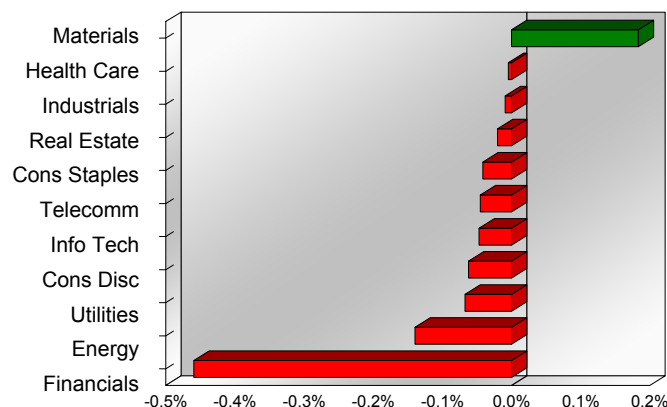
| S&P/TSX Composite Index |           |           |
|-------------------------|-----------|-----------|
| Advancers               | Decliners | Unchanged |
| 85                      | 138       | 4         |

| S&P/TSX Composite Index   |                    |                         |                    |
|---------------------------|--------------------|-------------------------|--------------------|
| Top 10 Index Contributors |                    | Top 10 Index Detractors |                    |
| Constituent               | Index Contribution | Constituent             | Index Contribution |
| FNV                       | 7.66               | RY                      | -16.83             |
| AEM                       | 7.48               | TD                      | -15.89             |
| WPM                       | 4.00               | BMO                     | -15.20             |
| ELD                       | 2.00               | ENB                     | -10.10             |
| ABX                       | 1.74               | BN                      | -9.12              |
| CNR                       | 1.67               | BNS                     | -5.91              |
| BTO                       | 1.61               | CSU                     | -5.76              |
| IVN                       | 1.55               | CNQ                     | -5.64              |
| AGI                       | 1.29               | BIP.UN                  | -4.61              |
| WCN                       | 1.20               | ATD                     | -4.60              |

| S&P/TSX Composite Index |        |                  |        |
|-------------------------|--------|------------------|--------|
| Top 10 Advancers        |        | Top 10 Decliners |        |
| Constituent             | Return | Constituent      | Return |
| ELD                     | 9.36%  | BIP.UN           | -4.82% |
| DND                     | 7.11%  | GRT.UN           | -4.11% |
| KNT                     | 4.84%  | MG               | -3.35% |
| IMG                     | 4.36%  | BLDP             | -3.08% |
| TSU                     | 4.01%  | BMO              | -2.94% |
| DPM                     | 3.96%  | MTY              | -2.86% |
| BTO                     | 3.93%  | BLX              | -2.75% |
| BBD.B                   | 3.71%  | INE              | -2.69% |
| IVN                     | 3.59%  | TA               | -2.67% |
| AAV                     | 3.56%  | NPI              | -2.50% |

| S&P/TSX Composite Index            |                         |                 |                   |                    |
|------------------------------------|-------------------------|-----------------|-------------------|--------------------|
| Sector                             | # of Index Constituents | Weight          | Market Cap (\$B)  | Index Contribution |
| Materials                          | 52                      | 12.28 %         | \$329.40          | 34.61              |
| Health Care                        | 4                       | 0.28 %          | \$7.51            | -0.84              |
| Industrials                        | 26                      | 13.34 %         | \$357.74          | -1.73              |
| Real Estate                        | 21                      | 2.24 %          | \$60.19           | -3.80              |
| Consumer Staples                   | 11                      | 4.41 %          | \$118.31          | -7.84              |
| Communication Services             | 5                       | 3.82 %          | \$102.43          | -8.55              |
| Information Technology             | 11                      | 7.12 %          | \$190.91          | -8.84              |
| Consumer Discretionary             | 14                      | 3.72 %          | \$99.66           | -11.75             |
| Utilities                          | 15                      | 3.95 %          | \$105.99          | -12.71             |
| Energy                             | 40                      | 19.38 %         | \$519.56          | -26.36             |
| Financials                         | 28                      | 29.45 %         | \$789.81          | -86.74             |
| <b>S&amp;P/TSX Composite Index</b> | <b>227</b>              | <b>100.00 %</b> | <b>\$2,681.51</b> | <b>-134.54</b>     |

S&P/TSX Composite Index - Sectors Returns



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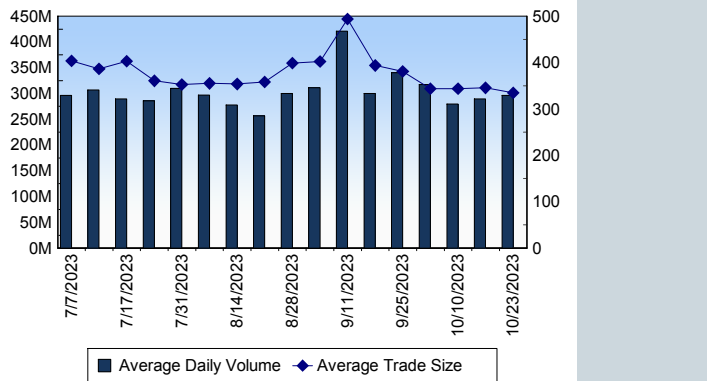
## TSX

|                      |                 |
|----------------------|-----------------|
| Daily Volume         | 283,466,878     |
| Daily Value          | \$7,446,890,668 |
| Daily Trades         | 882,451         |
| Daily Symbols Traded | 2,019           |

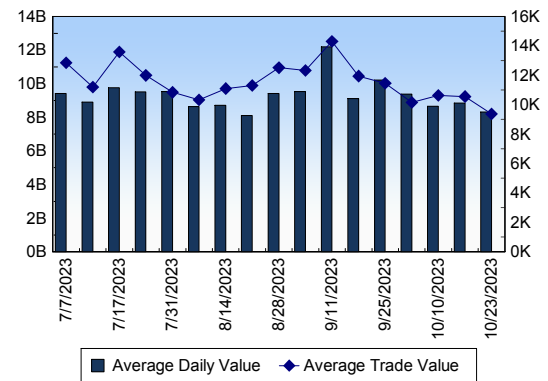
## TSX ANONYMOUS TRADING

|                    |                 |
|--------------------|-----------------|
| Daily Volume       | 124,659,420     |
| Daily Value        | \$3,579,957,224 |
| Average Trade Size | 280             |
| % TSX Volume       | 43.98 %         |

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

| Symbol | TSX Volume | TSX Value     |
|--------|------------|---------------|
| CJR.B  | 7,191,509  | \$4,911,616   |
| RY     | 6,817,108  | \$741,992,202 |
| BTE    | 5,390,044  | \$32,294,309  |
| SU     | 5,275,857  | \$237,337,846 |
| TD     | 5,246,973  | \$400,578,759 |
| CVE    | 5,230,406  | \$139,684,419 |
| MOZ    | 4,697,418  | \$2,512,157   |
| TRP    | 4,299,286  | \$201,825,611 |
| BNS    | 3,930,116  | \$218,038,846 |
| WEED   | 3,790,403  | \$2,709,901   |
| MFC    | 3,776,948  | \$89,949,948  |
| DND    | 3,703,775  | \$30,003,039  |
| SHOP   | 3,583,392  | \$231,077,185 |
| ENB    | 3,348,601  | \$146,214,912 |
| TVE    | 3,211,099  | \$12,827,249  |
| XIU    | 3,024,162  | \$86,439,061  |
| WCP    | 2,827,252  | \$30,189,898  |
| ABX    | 2,770,300  | \$62,198,048  |
| HUT    | 2,712,067  | \$8,180,228   |
| AC     | 2,634,658  | \$43,975,804  |

### Top 20 TSX Symbols by Value

| Symbol | TSX Volume | TSX Value     |
|--------|------------|---------------|
| RY     | 6,817,108  | \$741,992,202 |
| TD     | 5,246,973  | \$400,578,759 |
| SU     | 5,275,857  | \$237,337,846 |
| SHOP   | 3,583,392  | \$231,077,185 |
| BNS    | 3,930,116  | \$218,038,846 |
| TRP    | 4,299,286  | \$201,825,611 |
| CNQ    | 2,253,885  | \$198,033,102 |
| BMO    | 1,686,037  | \$174,207,045 |
| IMO    | 1,951,239  | \$156,043,039 |
| CNR    | 1,054,821  | \$153,008,016 |
| ENB    | 3,348,601  | \$146,214,912 |
| CVE    | 5,230,406  | \$139,684,419 |
| NTR    | 1,269,620  | \$97,658,611  |
| CM     | 2,014,578  | \$96,943,791  |
| MFC    | 3,776,948  | \$89,949,948  |
| CP     | 900,533    | \$86,997,871  |
| XIU    | 3,024,162  | \$86,439,061  |
| WCN    | 476,595    | \$84,526,027  |
| CSU    | 27,905     | \$74,882,618  |
| FM     | 2,613,605  | \$73,663,686  |

### ETF Trading

|              |               |                     |          |
|--------------|---------------|---------------------|----------|
| Daily Volume | 34,884,516    | Average Trade Value | \$13,916 |
| Daily Value  | \$776,754,299 | Average Trade Size  | 625      |
| # Trades     | 55,819        | # of ETFs Traded    | 859      |

### Top 10 ETFs by TSX Volume

| Symbol | Market Volume | Market Value |
|--------|---------------|--------------|
| XIU    | 3,024,162     | \$86,439,061 |
| HNU    | 2,232,278     | \$34,565,215 |
| HOU    | 1,986,846     | \$32,061,118 |
| ZEB    | 1,830,825     | \$53,613,400 |
| HOD    | 1,791,419     | \$12,685,050 |
| BTCC.B | 1,212,428     | \$8,174,644  |
| XEG    | 1,090,489     | \$18,484,220 |
| HQU    | 971,142       | \$11,914,584 |
| HQD    | 807,113       | \$17,923,955 |
| HSD    | 745,318       | \$22,184,671 |

### Top 10 ETFs by TSX Value

| Symbol | Market Volume | Market Value |
|--------|---------------|--------------|
| XIU    | 3,024,162     | \$86,439,061 |
| ZEB    | 1,830,825     | \$53,613,400 |
| HNU    | 2,232,278     | \$34,565,215 |
| HOU    | 1,986,846     | \$32,061,118 |
| XSP    | 599,264       | \$26,044,544 |
| HND    | 581,650       | \$24,406,478 |
| HSD    | 745,318       | \$22,184,671 |
| VFV    | 203,929       | \$20,690,867 |
| XEG    | 1,090,489     | \$18,484,220 |
| HQD    | 807,113       | \$17,923,955 |

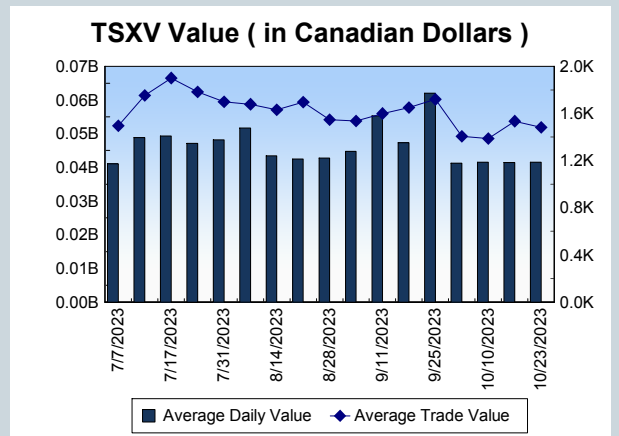
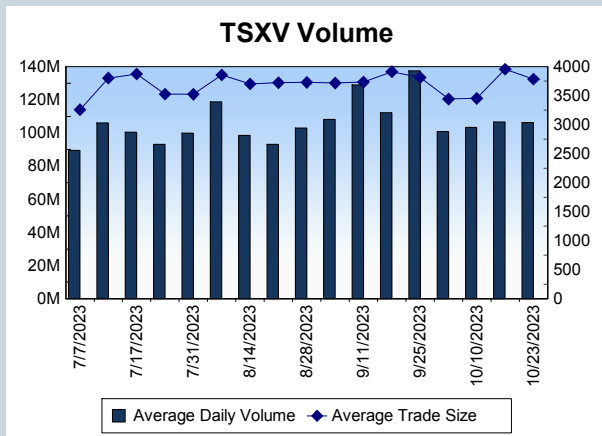
|                     |                         |
|---------------------|-------------------------|
| <b>Block Trades</b> | <b>Non Block Trades</b> |
| 815                 | 881,636                 |

| Top 5 Block Trade Brokers by Volume |                  |
|-------------------------------------|------------------|
| Broker                              | TSX Block Volume |
| GOLDMAN SACHS CANADA I              | 10,542,600       |
| BMO NESBITT BURNS INC.              | 9,286,800        |
| CIBC WORLD MARKETS INC.             | 7,919,700        |
| RBC CAPITAL MARKETS                 | 6,431,100        |
| SCOTIA CAPITAL INC.                 | 6,311,700        |

| Top 5 Block Trade Symbols by Volume |                  |
|-------------------------------------|------------------|
| Symbol                              | TSX Block Volume |
| RY                                  | 4,359,500        |
| DND                                 | 2,814,100        |
| SU                                  | 2,787,700        |
| TD                                  | 2,362,200        |
| TRP                                 | 2,351,500        |

| TSXV                 |              |
|----------------------|--------------|
| Daily Volume         | 103,733,310  |
| Daily Value          | \$36,080,256 |
| Daily Trades         | 25,874       |
| Daily Symbols Traded | 1,018        |

| TSXV ANONYMOUS TRADING |              |
|------------------------|--------------|
| Daily Volume           | 54,827,499   |
| Daily Value            | \$20,399,867 |
| Average Trade Size     | 4,206        |
| % TSXV Volume          | 52.85%       |



| Top 20 TSXV Symbols by Volume |             |             |
|-------------------------------|-------------|-------------|
| Symbol                        | TSXV Volume | TSXV Value  |
| BIG                           | 2,675,150   | \$2,260,846 |
| TNR                           | 2,271,100   | \$127,798   |
| DG                            | 1,953,011   | \$439,660   |
| OOR                           | 1,668,000   | \$33,360    |
| GRSL                          | 1,542,775   | \$77,263    |
| RSMX                          | 1,354,500   | \$272,520   |
| LFST                          | 1,200,250   | \$17,953    |
| TEA                           | 1,163,553   | \$105,049   |
| SIE                           | 1,062,763   | \$64,122    |
| C                             | 1,010,000   | \$15,200    |
| RRI                           | 968,600     | \$104,109   |
| AIR                           | 948,000     | \$42,660    |
| NILI                          | 941,771     | \$603,208   |
| LOT                           | 899,000     | \$13,485    |
| CLM                           | 876,727     | \$48,220    |
| GXU                           | 862,313     | \$139,350   |
| LIO.WT                        | 855,825     | \$136,938   |
| SEI.WT                        | 840,000     | \$75,250    |
| VXTR                          | 820,989     | \$83,025    |
| RKR                           | 806,000     | \$37,485    |

| Top 20 TSXV Symbols by Value |             |             |
|------------------------------|-------------|-------------|
| Symbol                       | TSXV Volume | TSXV Value  |
| BIG                          | 2,675,150   | \$2,260,846 |
| SGML                         | 58,387      | \$2,225,475 |
| HIVE                         | 467,792     | \$1,967,469 |
| PMET                         | 163,448     | \$1,827,733 |
| ARTG                         | 284,407     | \$1,448,451 |
| BRW                          | 782,707     | \$823,545   |
| TOI                          | 7,278       | \$640,991   |
| EU                           | 140,826     | \$630,102   |
| NILI                         | 941,771     | \$603,208   |
| NGEX                         | 101,060     | \$592,033   |
| ETL                          | 180,804     | \$487,063   |
| SLI                          | 122,861     | \$480,305   |
| LMN                          | 26,349      | \$453,455   |
| DG                           | 1,953,011   | \$439,660   |
| NFG                          | 65,185      | \$375,626   |
| AEP                          | 328,390     | \$374,297   |
| LTH                          | 216,810     | \$344,918   |
| ABR                          | 244,282     | \$342,288   |
| WED                          | 92,259      | \$332,596   |
| FL                           | 361,449     | \$314,154   |

| Dark TSX/TSXV Trading |             |                      |        |
|-----------------------|-------------|----------------------|--------|
| Volume                | 18,572,770  | Daily Trades         | 90,359 |
| Value                 | 542,145,030 | Daily Symbols Traded | 1,220  |