DAILY REPORT



For more information, email trading sales@tsx.com

January 29, 2024

Indices	January 29 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	21,200.06	21,125.28		0.35 %
S&P/TSX 60 Index	1,278.76	1,272.86		0.46 %
S&P/TSX Venture Composite	554.91	550.86		0.74 %
S&P/TSX Completion Index	1,243.00	1,244.49		-0.12 %
S&P/TSX Smallcap Index	705.35	706.26		-0.13 %

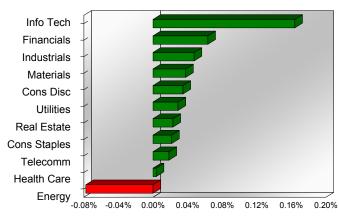
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
122	98	5

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SHOP	20.16	CNQ	-6.28
CSU	9.09	BMO	-5.78
TD	7.18	ONEX	-2.79
QSR	4.89	RY	-2.73
BN	4.42	MEG	-2.26
FFH	4.27	CVE	-1.67
CP	3.72	PAAS	-1.62
WPM	3.70	ARX	-1.37
CM	2.99	ENB	-1.33
BNS	2.96	_FIL	-1.14

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
BLDP	4.52%	NGD	-9.64%
SEA	4.22%	FIL	-9.55%
FCR.UN	3.43%	ONEX	-5.94%
WDO	2.85%	FR	-5.36%
NVEI	2.65%	GSY	-4.88%
BBU.UN	2.62%	MEG	-4.70%
BEP.UN	2.46%	CS	-4.49%
LSPD	2.42%	NVA	-4.28%
KNT	2.33%	PAAS	-3.54%
ERO	2.24%	IPCO	-2.90%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Information Technology	10	9.34 %	\$283.18	34.65
Financials	27	30.98 %	\$939.17	13.41
Industrials	26	13.82 %	\$418.91	10.05
Materials	52	10.33 %	\$313.24	7.98
Consumer Discretionary	13	3.65 %	\$110.73	7.30
Utilities	15	3.95 %	\$119.75	6.12
Real Estate	21	2.40 %	\$72.66	4.88
Consumer Staples	11	4.26 %	\$129.16	4.56
Communication Services	5	3.83 %	\$116.23	3.91
Health Care	4	0.30 %	\$8.95	0.78
Energy	41	17.14 %	\$519.68	-16.45
S&P/TSX Composite Index	225	100.00 %	\$3,031.64	77.20

S&P/TSX Composite Index - Sectors Returns



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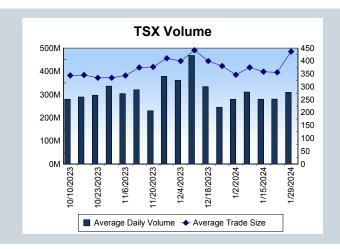
Daily Volume
Daily Value
Daily Trades
Daily Symbols Traded

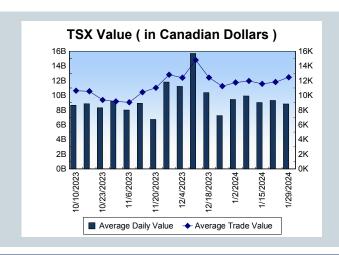
309,632,109 \$8,834,711,089 708,882 2,081

TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

151,800,937 \$3,714,578,333 441 49.03 %





Top 20 TSX Symbols by Volume			
Symbol	TSX Volume	TSX Value	
RY	9,073,227	\$1,203,572,678	
CS	7,834,205	\$51,908,669	
NGD	6,836,308	\$10,420,277	
HNU	6,142,197	\$36,217,879	
MFC	5,748,000	\$168,514,765	
BITF	5,596,231	\$18,217,470	
ENB	5,364,288	\$258,380,769	
ВМО	5,172,395	\$666,920,528	
TD	5,130,757	\$424,209,346	
TRP	4,926,702	\$261,399,821	
SU	4,659,740	\$204,653,390	
GGD	4,596,406	\$6,653,074	
AR	4,490,834	\$1,755,552	
НВМ	4,176,604	\$31,276,439	
OLA	3,860,559	\$17,344,649	
PAAS	3,699,619	\$67,109,413	
LGD	3,698,686	\$894,449	
AOT	3,661,675	\$2,421,766	
CNQ	3,617,251	\$310,368,195	
СМ	3,324,371	\$205,839,015	

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
RY	9,073,227	\$1,203,572,678
ВМО	5,172,395	\$666,920,528
TD	5,130,757	\$424,209,346
CNQ	3,617,251	\$310,368,195
SHOP	2,701,117	\$300,652,516
TRP	4,926,702	\$261,399,821
ENB	5,364,288	\$258,380,769
СМ	3,324,371	\$205,839,015
SU	4,659,740	\$204,653,390
BNS	3,160,931	\$197,691,887
MFC	5,748,000	\$168,514,765
TOU	1,889,222	\$110,582,835
CNR	638,409	\$105,858,480
FFH	76,198	\$105,734,195
NTR	1,517,193	\$103,854,139
SLF	1,478,754	\$102,467,435
MG	1,328,535	\$100,699,228
BCE	1,784,426	\$98,208,612
EMA	1,787,198	\$87,548,643
СР	820,126	\$86,841,162

		ETF Trading	
Daily Volume	28,570,836	Average Trade Value	\$11,263
Daily Value	\$604,041,917	Average Trade Size	533
# Trades	53,632	# of ETFs Traded	916

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HNU	6,142,197	\$36,217,879
XIU	1,338,136	\$43,198,637
ZEB	1,084,210	\$37,778,851
HOU	941,822	\$12,361,048
HOD	775,106	\$6,113,672
HQD	758,133	\$11,269,036
XEG	560,484	\$8,749,315
DLR	534,136	\$7,259,649
HQU	480,765	\$8,736,634
XGD	454,121	\$7,444,053

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	1,338,136	\$43,198,637
ZEB	1,084,210	\$37,778,851
HNU	6,142,197	\$36,217,879
VFV	216,713	\$25,332,753
HND	248,940	\$20,643,790
ZSP	257,525	\$18,568,556
CASH	317,592	\$15,940,571
HXT	252,764	\$13,610,211
HOU	941,822	\$12,361,048
HQD	758,133	\$11,269,036

Non Block Trades

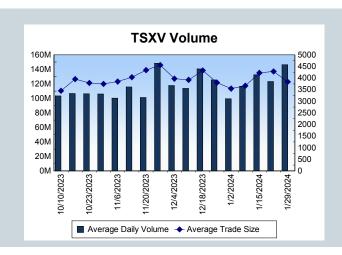
Block Trades 1,122 707,760

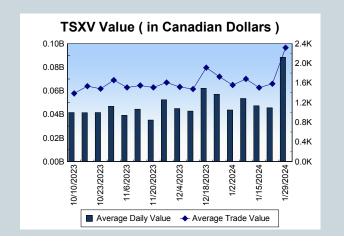
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
VIRTU CANADA CORP	22,530,200	
CIBC WORLD MARKETS INC.	20,145,400	
BMO NESBITT BURNS INC.	16,969,200	
GOLDMAN SACHS CANADA I	14,414,100	
RBC CAPITAL MARKETS	13.278.800	

TSXV	
Daily Volume	146,277,631
Daily Value	\$88,415,522
Daily Trades	38,121
Daily Symbols Traded	1,106

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
RY	7,988,900		
MFC	4,638,200		
BMO	4,298,000		
CS	4,202,000		
TRP	3,861,000		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	92,888,748 \$66,866,375 4,101 63.50%			





Top 20 TSXV Symbols by Volume					
Symbol	TSXV Volume	TSXV Value			
GSVR	12,516,450	\$2,703,601			
ABRA	6,040,916	\$1,629,008			
ORM	4,361,500	\$388,723			
ARTG	3,711,874	\$24,975,897			
VZLA	3,320,154	\$7,224,671			
APM	3,239,409	\$2,735,558			
SCZ	2,555,296	\$769,636			
DV	2,327,013	\$1,527,992			
RZE	2,180,139	\$556,248			
WFLD	1,897,318	\$186,988			
BAY	1,643,893	\$238,885			
BCM	1,599,424	\$390,780			
EVNI	1,368,781	\$678,714			
TAU	1,342,297	\$545,883			
MGG	1,329,038	\$182,058			
DEC	1,319,932	\$70,956			
QGR	1,218,440	\$65,707			
SSVR	1,103,147	\$399,561			
AFM	1,092,266	\$991,123			
JK	1,088,179	\$92,495			

Top 20 TSXV Symbols by Value						
Symbol	TSXV Volume	TSXV Value				
ARTG	3,711,874	\$24,975,897				
VZLA	3,320,154	\$7,224,671				
HIVE	750,284	\$3,436,373				
APM	3,239,409	\$2,735,558				
GSVR	12,516,450	\$2,703,601				
LMN	75,224	\$2,343,591				
ABRA	6,040,916	\$1,629,008				
MTA	448,447	\$1,583,056				
DV	2,327,013	\$1,527,992				
ISO	319,420	\$1,496,432				
EU	209,576	\$1,249,041				
SGD	235,123	\$1,227,596				
AFM	1,092,266	\$991,123				
TOI	8,972	\$934,073				
OSI	651,873	\$923,789				
PNRL	723,750	\$879,026				
FISH	803,401	\$796,725				
SCZ	2,555,296	\$769,636				
PMET	109,740	\$767,756				
EVNI	1,368,781	\$678,714				

Dark TSX/TSXV Trading					
Volume	18,844,220	Daily Trades	78,359		
Value	466,871,189	Daily Symbols Traded	1,231		