

# DAILY REPORT



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January 30, 2024

Indices	January 30 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	21,227.87	21,200.06		0.13 %
S&P/TSX 60 Index	1,280.27	1,278.76		0.12 %
S&P/TSX Venture Composite	558.78	554.91		0.70 %
S&P/TSX Completion Index	1,245.33	1,243.00		0.19 %
S&P/TSX Smallcap Index	705.00	705.35		-0.05 %

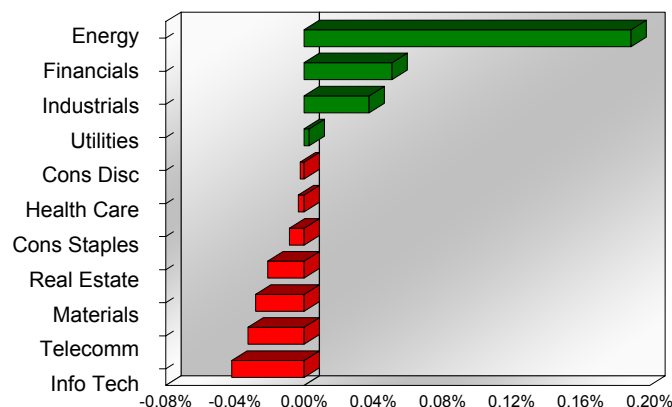
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
104	117	4

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CNQ	11.16	SHOP	-14.09
SU	9.44	BCE	-3.22
MFC	5.78	BMO	-3.01
CSU	5.56	FNV	-2.79
FFH	4.68	CM	-2.57
CNR	4.31	TFII	-2.25
CVE	4.10	AEM	-2.20
RY	3.73	T	-2.11
CCO	3.27	MRU	-1.75
MEG	2.63	BN	-1.59

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
FIL	9.07%	BLDP	-6.06%
NGD	6.67%	NG	-5.63%
OLA	5.84%	DOO	-4.41%
MEG	5.18%	BB	-4.02%
EFR	4.96%	LAC	-3.95%
NXE	4.33%	TCL.A	-3.51%
DPM	3.80%	TLRY	-3.03%
ATRL	3.48%	NVEI	-2.64%
DML	3.46%	CTC.A	-2.60%
PD	3.43%	TXG	-2.42%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	41	17.30 %	\$525.28	40.09
Financials	27	30.99 %	\$940.67	10.77
Industrials	26	13.84 %	\$420.02	7.98
Utilities	15	3.95 %	\$119.83	0.61
Consumer Discretionary	13	3.64 %	\$110.64	-0.48
Health Care	4	0.29 %	\$8.85	-0.70
Consumer Staples	11	4.25 %	\$128.89	-1.79
Real Estate	21	2.37 %	\$72.01	-4.47
Materials	52	10.29 %	\$312.34	-5.93
Communication Services	5	3.80 %	\$115.23	-6.90
Information Technology	10	9.28 %	\$281.86	-8.88
<b>S&amp;P/TSX Composite Index</b>	<b>225</b>	<b>100.00 %</b>	<b>\$3,035.62</b>	<b>30.30</b>

S&P/TSX Composite Index - Sectors Returns



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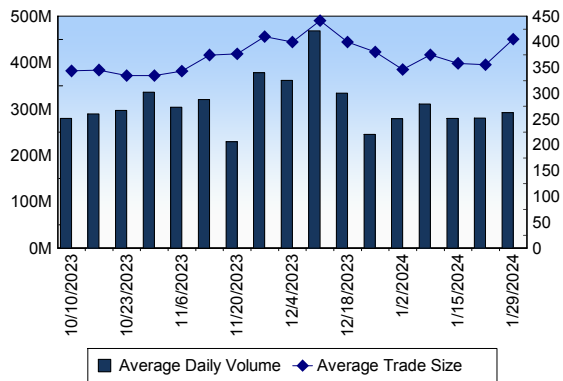
## TSX

Daily Volume	275,010,279
Daily Value	\$7,487,460,670
Daily Trades	733,132
Daily Symbols Traded	2,050

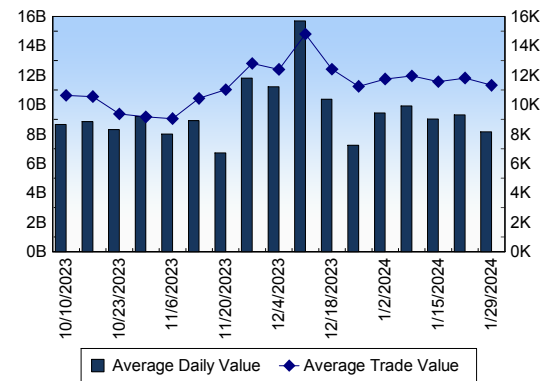
## TSX ANONYMOUS TRADING

Daily Volume	136,541,754
Daily Value	\$4,100,173,872
Average Trade Size	385
% TSX Volume	49.65 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
MFC	6,842,955	\$203,497,553
ENB	6,455,279	\$311,100,117
HNU	6,424,492	\$38,039,665
BNS	5,067,309	\$318,739,051
BTE	4,395,701	\$19,097,783
GENM	4,382,760	\$1,535,974
TRP	4,148,680	\$221,327,607
ATH	3,982,867	\$17,671,463
BMO	3,859,750	\$495,989,543
BITF	3,673,646	\$11,610,241
BB	3,505,498	\$13,442,784
CXB	3,497,656	\$4,834,385
CNQ	3,487,005	\$301,088,829
CM	3,191,676	\$196,770,572
RY	3,158,780	\$420,133,468
ABX	3,152,319	\$66,354,105
BTO	3,109,418	\$11,720,754
CVE	3,107,647	\$67,827,871
NXE	3,016,354	\$31,071,859
OLA	2,917,629	\$13,565,480

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
BMO	3,859,750	\$495,989,543
RY	3,158,780	\$420,133,468
BNS	5,067,309	\$318,739,051
ENB	6,455,279	\$311,100,117
CNQ	3,487,005	\$301,088,829
SHOP	2,123,130	\$234,414,158
TD	2,777,752	\$229,961,321
TRP	4,148,680	\$221,327,607
MFC	6,842,955	\$203,497,553
CM	3,191,676	\$196,770,572
TOU	2,427,470	\$141,053,201
BCE	2,295,788	\$125,665,290
SU	2,734,053	\$121,708,337
POW	2,916,555	\$115,185,615
NA	1,073,146	\$111,015,098
CNR	590,382	\$98,864,692
CP	765,573	\$81,163,352
SLF	1,121,567	\$77,965,306
CSU	20,544	\$77,773,627
FFH	54,596	\$77,444,960

## ETF Trading

Daily Volume	27,781,177	Average Trade Value	\$11,734
Daily Value	\$558,749,965	Average Trade Size	583
# Trades	47,618	# of ETFs Traded	914

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	6,424,492	\$38,039,665
XIU	2,337,934	\$75,825,534
HOD	804,221	\$6,248,098
HOU	723,944	\$9,628,880
ZEB	606,495	\$21,220,479
HQD	563,768	\$8,371,236
DLR	498,244	\$6,761,259
HQU	389,607	\$7,089,020
DLR.U	379,425	\$3,837,745
XEG	376,357	\$5,919,937

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,337,934	\$75,825,534
HNU	6,424,492	\$38,039,665
ZEB	606,495	\$21,220,479
HND	235,151	\$19,416,947
VFV	151,766	\$17,782,264
PSA	276,753	\$13,839,390
HXT	254,343	\$13,758,097
HOU	723,944	\$9,628,880
ZSP	116,072	\$8,377,209
HQD	563,768	\$8,371,236

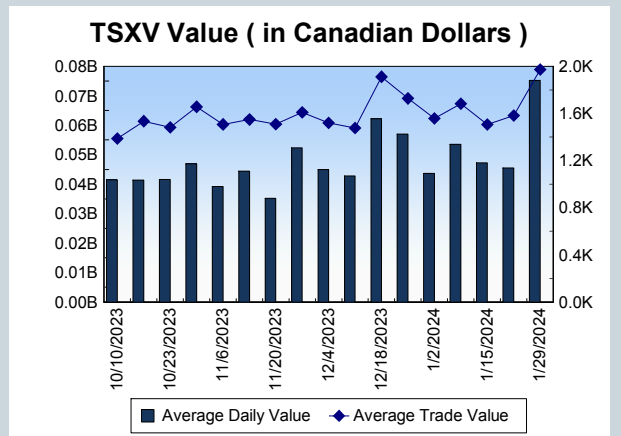
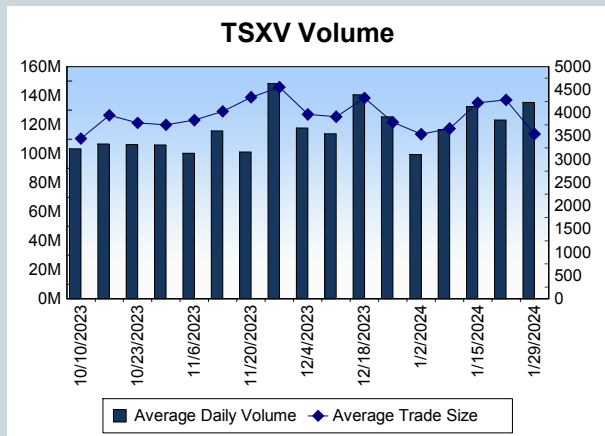
<b>Block Trades</b>	<b>Non Block Trades</b>
868	732,264

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	22,407,700
TD SECURITIES INC.	21,600,000
RBC CAPITAL MARKETS	13,946,800
BMO NESBITT BURNS INC.	8,559,500
NATIONAL BANK FINANCIAL	5,845,300

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
MFC	4,719,400
ENB	3,804,800
BNS	3,406,700
BMO	2,960,900
TRP	2,672,700

TSXV	
Daily Volume	124,213,914
Daily Value	\$61,938,334
Daily Trades	38,082
Daily Symbols Traded	1,101

TSXV ANONYMOUS TRADING	
Daily Volume	66,538,520
Daily Value	\$35,681,055
Average Trade Size	3,118
% TSXV Volume	53.57%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
EVNI	3,641,792	\$1,820,832
VZLA	2,845,699	\$5,926,842
BIG	2,605,999	\$2,410,127
SCZ	2,495,074	\$723,859
BAY	2,234,921	\$283,597
ABRA	2,217,907	\$628,698
MGG	2,203,785	\$412,448
FUU	2,072,918	\$997,823
GXU	2,066,628	\$435,293
VIS	1,889,000	\$40,145
DV	1,687,951	\$1,122,677
RRL	1,492,400	\$29,885
BOCA	1,490,333	\$22,815
LBC	1,353,243	\$33,361
RZE	1,246,876	\$178,463
AAT	1,151,100	\$5,756
BRAU	1,040,700	\$79,048
DEC	961,800	\$47,789
AEC	950,000	\$89,503
BEX	924,719	\$155,719

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
VZLA	2,845,699	\$5,926,842
ARTG	662,083	\$4,205,061
EU	510,795	\$3,206,224
LMN	94,742	\$3,015,130
HIVE	603,275	\$2,769,240
TOI	23,463	\$2,505,602
BIG	2,605,999	\$2,410,127
ISO	412,345	\$1,971,047
EVNI	3,641,792	\$1,820,832
NGEX	192,054	\$1,578,720
OSI	815,572	\$1,159,713
DV	1,687,951	\$1,122,677
FUU	2,072,918	\$997,823
HITI	339,328	\$842,909
SCZ	2,495,074	\$723,859
PNRL	553,603	\$692,324
PMET	94,402	\$672,034
ABRA	2,217,907	\$628,698
MTA	160,361	\$598,591
CKG	227,006	\$558,246

Dark TSX/TSXV Trading			
Volume	22,762,820	Daily Trades	85,030
Value	540,853,653	Daily Symbols Traded	1,205