

# DAILY REPORT



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January 31, 2024

Indices	January 31 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	21,021.88	21,227.87		-0.97 %
S&P/TSX 60 Index	1,268.16	1,280.27		-0.95 %
S&P/TSX Venture Composite	550.36	558.78		-1.51 %
S&P/TSX Completion Index	1,231.95	1,245.33		-1.07 %
S&P/TSX Smallcap Index	698.50	705.00		-0.92 %

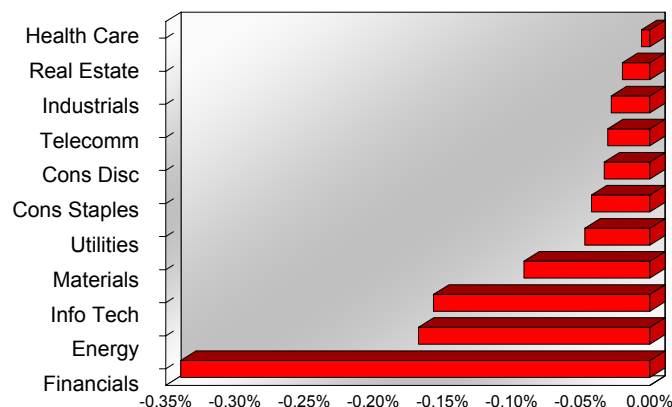
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
36	187	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CP	12.18	SHOP	-22.41
GIB.A	2.02	RY	-18.35
CLS	1.66	BN	-14.92
FNV	0.89	TD	-14.26
MRU	0.80	CSU	-11.45
SLF	0.74	BMO	-9.08
IFC	0.30	CNQ	-8.09
ELD	0.29	ATD	-7.61
OR	0.26	ENB	-6.69
CPX	0.20	CM	-5.41

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
CLS	4.26 %	LAAC	-6.44 %
JWEL	2.05 %	OLA	-4.88 %
CP	1.71 %	FM	-4.69 %
BLDP	1.38 %	TLRY	-4.30 %
INE	1.32 %	BHC	-3.83 %
NGD	1.25 %	ASTL	-3.78 %
ELD	1.23 %	FTT	-3.64 %
EIF	1.23 %	LAC	-3.62 %
OR	1.03 %	OSK	-3.59 %
GIB.A	0.93 %	NVA	-3.43 %

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Health Care	4	0.29 %	\$8.67	-1.25
Real Estate	21	2.38 %	\$71.41	-4.18
Industrials	26	13.94 %	\$419.12	-5.89
Communication Services	5	3.80 %	\$114.31	-6.45
Consumer Discretionary	13	3.65 %	\$109.63	-7.01
Consumer Staples	11	4.24 %	\$127.60	-8.95
Utilities	15	3.94 %	\$118.39	-9.98
Materials	52	10.30 %	\$309.53	-19.32
Information Technology	10	9.22 %	\$277.02	-33.19
Energy	41	17.30 %	\$520.18	-35.53
Financials	27	30.95 %	\$930.30	-72.02
<b>S&amp;P/TSX Composite Index</b>	<b>225</b>	<b>100.00 %</b>	<b>\$3,006.16</b>	<b>-203.75</b>

S&P/TSX Composite Index - Sectors Returns



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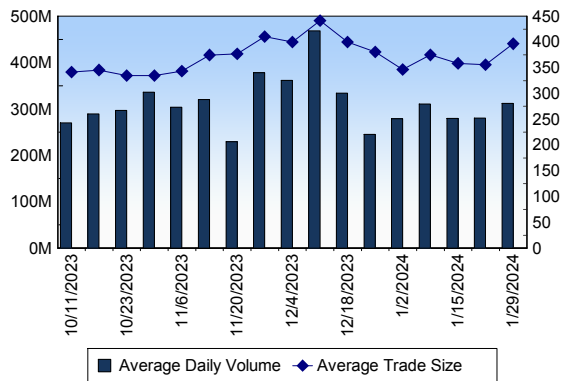
## TSX

Daily Volume	350,831,881
Daily Value	\$10,837,201,555
Daily Trades	916,892
Daily Symbols Traded	2,093

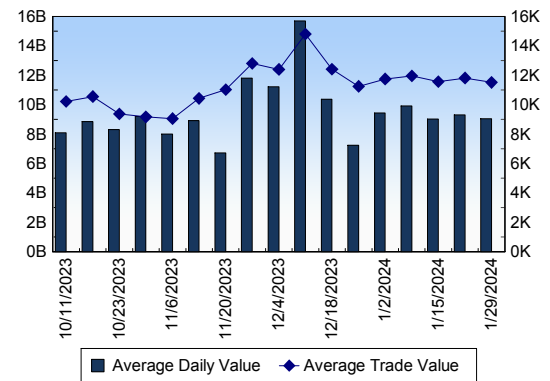
## TSX ANONYMOUS TRADING

Daily Volume	170,348,283
Daily Value	\$5,099,069,239
Average Trade Size	371
% TSX Volume	48.56 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
ENB	14,797,463	\$707,157,931
MFC	7,259,632	\$215,935,946
FSY	6,751,634	\$6,835,493
TD	6,702,464	\$548,253,491
NXE	5,599,717	\$57,549,600
BMO	4,734,683	\$601,189,785
BITF	4,563,462	\$14,228,311
BNS	4,435,507	\$278,847,707
HNU	4,348,411	\$26,600,090
DML	4,310,651	\$11,648,568
RY	4,254,025	\$562,410,690
CVE	3,792,096	\$82,843,687
GENM	3,737,784	\$1,351,343
TRP	3,522,850	\$186,984,096
BTE	3,481,582	\$14,954,629
U.UN	3,473,454	\$108,083,497
BTO	3,428,351	\$12,931,657
T	3,179,535	\$76,566,905
ABX	3,145,560	\$66,508,300
SHOP	3,113,275	\$337,552,398

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
ENB	14,797,463	\$707,157,931
BMO	4,734,683	\$601,189,785
RY	4,254,025	\$562,410,690
TD	6,702,464	\$548,253,491
SHOP	3,113,275	\$337,552,398
BNS	4,435,507	\$278,847,707
CP	2,273,014	\$246,180,068
MFC	7,259,632	\$215,935,946
CNR	1,166,472	\$195,249,770
TRP	3,522,850	\$186,984,096
SLF	2,578,733	\$179,979,245
CM	2,942,159	\$179,338,672
CNQ	2,021,356	\$174,214,472
CSU	46,505	\$174,114,918
BCE	2,390,280	\$129,866,888
SU	2,817,552	\$125,584,629
FFH	84,982	\$119,578,233
CCO	1,836,109	\$117,975,703
AEM	1,714,682	\$113,852,611
NA	1,078,024	\$111,013,561

## ETF Trading

Daily Volume	37,263,183	Average Trade Value	\$13,462
Daily Value	\$918,697,694	Average Trade Size	546
# Trades	68,246	# of ETFs Traded	942

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	4,348,411	\$26,600,090
XIU	2,848,741	\$92,059,415
HQU	1,736,501	\$30,631,395
ZEB	1,441,284	\$50,070,226
HOU	1,345,518	\$17,287,911
HOD	1,217,917	\$9,765,971
CASH	1,157,993	\$57,897,412
XGD	866,705	\$14,330,189
ZSP	737,227	\$52,726,898
HQD	647,740	\$9,929,023

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,848,741	\$92,059,415
CASH	1,157,993	\$57,897,412
ZSP	737,227	\$52,726,898
ZEB	1,441,284	\$50,070,226
HND	394,772	\$31,513,647
VFV	265,954	\$30,868,763
HQU	1,736,501	\$30,631,395
HNU	4,348,411	\$26,600,090
HXT	485,967	\$26,212,242
XIC	523,357	\$17,635,336

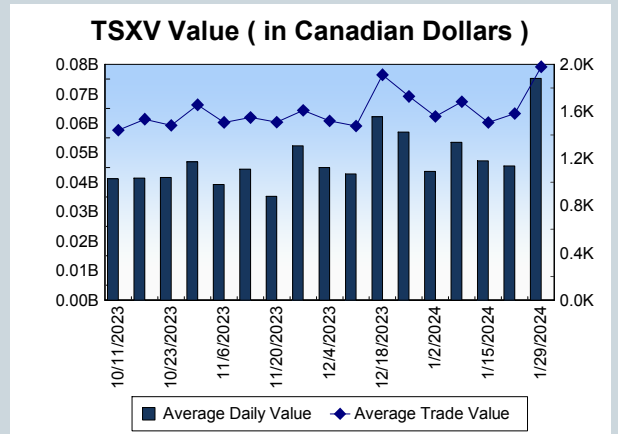
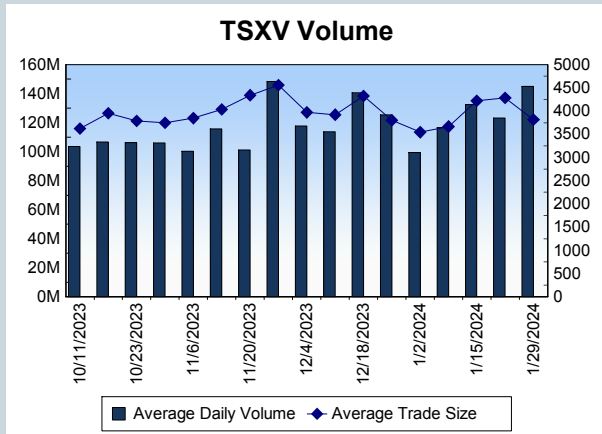
<b>Block Trades</b>	<b>Non Block Trades</b>
2,048	914,844

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	21,037,600
RBC CAPITAL MARKETS	20,098,700
BMO NESBITT BURNS INC.	18,281,100
TD SECURITIES INC.	16,173,600
CIBC WORLD MARKETS INC.	15,905,000

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	11,450,700
MFC	4,945,300
TD	4,366,500
FSY	3,900,200
BMO	3,067,500

TSXV	
Daily Volume	164,403,145
Daily Value	\$75,314,565
Daily Trades	37,828
Daily Symbols Traded	1,065

TSXV ANONYMOUS TRADING	
Daily Volume	78,222,777
Daily Value	\$41,178,924
Average Trade Size	4,018
% TSXV Volume	47.58%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
NICN	16,727,225	\$2,292,811
VENZ	11,595,865	\$116,329
CVV	7,320,522	\$4,724,076
AEC	4,551,714	\$432,368
FUU	4,387,252	\$2,193,749
C	3,135,480	\$47,032
GXU	3,059,372	\$635,176
RGD	2,738,429	\$1,012,325
ISO	2,735,655	\$13,081,550
TVC.H	2,318,640	\$37,778
AMR	2,125,779	\$35,574
AAT	2,104,200	\$10,521
SYH	1,870,693	\$1,037,330
EVNI	1,867,905	\$1,062,771
BAY	1,655,959	\$162,523
BIG	1,549,772	\$1,498,250
PTU	1,452,141	\$89,258
ENEV	1,301,613	\$6,536
RAK	1,231,550	\$112,795
ZAC	1,227,536	\$156,250

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
ISO	2,735,655	\$13,081,550
EU	1,008,889	\$6,262,962
CVV	7,320,522	\$4,724,076
SGML	164,583	\$4,448,529
TOI	22,516	\$2,368,451
NICN	16,727,225	\$2,292,811
FUU	4,387,252	\$2,193,749
HIVE	386,381	\$1,721,464
BIG	1,549,772	\$1,498,250
ARTG	236,442	\$1,484,569
LMN	44,904	\$1,419,413
LI	970,515	\$1,155,260
EVNI	1,867,905	\$1,062,771
SYH	1,870,693	\$1,037,330
RGD	2,738,429	\$1,012,325
VZLA	478,782	\$962,409
RML	797,412	\$735,724
PMET	95,848	\$673,032
CKG	275,984	\$669,518
NFG	146,436	\$638,579

Dark TSX/TSXV Trading			
Volume	21,450,390	Daily Trades	98,651
Value	657,477,526	Daily Symbols Traded	1,259