

# DAILY REPORT



For more information, email [trading\\_sales@tsx.com](mailto:trading_sales@tsx.com)

October 12, 2023

| Indices                   | October 12 Close | Previous Close | Change | % Change |
|---------------------------|------------------|----------------|--------|----------|
| S&P/TSX Composite Index   | 19,500.24        | 19,663.84      |        | -0.83 %  |
| S&P/TSX 60 Index          | 1,172.81         | 1,181.14       |        | -0.71 %  |
| S&P/TSX Venture Composite | 528.87           | 534.65         |        | -1.08 %  |
| S&P/TSX Completion Index  | 1,157.75         | 1,173.82       |        | -1.37 %  |
| S&P/TSX Smallcap Index    | 655.38           | 666.83         |        | -1.72 %  |

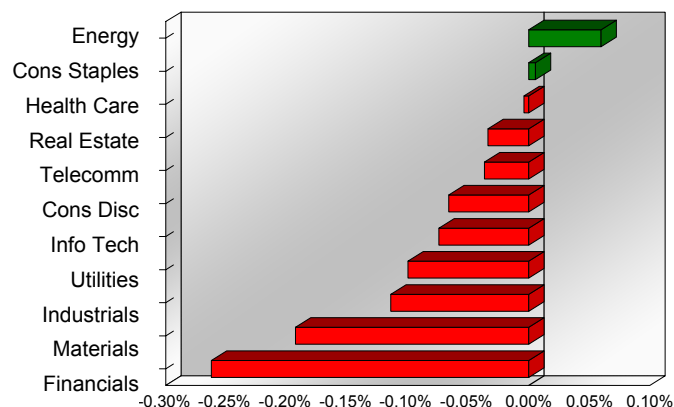
| S&P/TSX Composite Index |           |           |
|-------------------------|-----------|-----------|
| Advancers               | Decliners | Unchanged |
| 33                      | 191       | 3         |

| S&P/TSX Composite Index   |                    |                         |                    |
|---------------------------|--------------------|-------------------------|--------------------|
| Top 10 Index Contributors |                    | Top 10 Index Detractors |                    |
| Constituent               | Index Contribution | Constituent             | Index Contribution |
| CNQ                       | 7.08               | BN                      | -8.45              |
| SU                        | 4.76               | RY                      | -8.11              |
| CVE                       | 2.30               | TD                      | -7.19              |
| ATD                       | 1.79               | BIP.UN                  | -6.66              |
| IMO                       | 1.47               | TECK.B                  | -6.62              |
| TOU                       | 0.79               | SHOP                    | -5.68              |
| ARX                       | 0.61               | BNS                     | -5.26              |
| PPL                       | 0.54               | CP                      | -4.37              |
| CLS                       | 0.44               | BMO                     | -3.99              |
| TOY                       | 0.37               | CNR                     | -3.68              |

| S&P/TSX Composite Index |        |                  |         |
|-------------------------|--------|------------------|---------|
| Top 10 Advancers        |        | Top 10 Decliners |         |
| Constituent             | Return | Constituent      | Return  |
| TOY                     | 4.06%  | KNT              | -12.50% |
| IPCO                    | 1.95%  | TXG              | -8.76%  |
| JWEL                    | 1.61%  | ERO              | -6.81%  |
| CLS                     | 1.53%  | NG               | -6.38%  |
| IMO                     | 1.43%  | CS               | -6.04%  |
| PET                     | 1.30%  | BIP.UN           | -5.47%  |
| SU                      | 1.11%  | OGC              | -5.47%  |
| CNQ                     | 1.03%  | IFP              | -5.46%  |
| CVE                     | 0.86%  | GOOS             | -5.34%  |
| VET                     | 0.81%  | NWH.UN           | -5.21%  |

| S&P/TSX Composite Index            |                         |                 |                   |                    |
|------------------------------------|-------------------------|-----------------|-------------------|--------------------|
| Sector                             | # of Index Constituents | Weight          | Market Cap (\$B)  | Index Contribution |
| Energy                             | 40                      | 18.76 %         | \$523.40          | 11.75              |
| Consumer Staples                   | 11                      | 4.38 %          | \$122.25          | 1.08               |
| Health Care                        | 4                       | 0.29 %          | \$8.11            | -0.76              |
| Real Estate                        | 21                      | 2.33 %          | \$64.94           | -6.62              |
| Communication Services             | 5                       | 3.78 %          | \$105.62          | -7.20              |
| Consumer Discretionary             | 14                      | 3.64 %          | \$101.65          | -13.03             |
| Information Technology             | 11                      | 7.48 %          | \$208.72          | -14.60             |
| Utilities                          | 15                      | 4.06 %          | \$113.18          | -19.66             |
| Industrials                        | 26                      | 13.50 %         | \$376.69          | -22.43             |
| Materials                          | 52                      | 11.56 %         | \$322.55          | -37.91             |
| Financials                         | 28                      | 30.23 %         | \$843.57          | -51.62             |
| <b>S&amp;P/TSX Composite Index</b> | <b>227</b>              | <b>100.00 %</b> | <b>\$2,790.69</b> | <b>-161.00</b>     |

S&P/TSX Composite Index - Sectors Returns



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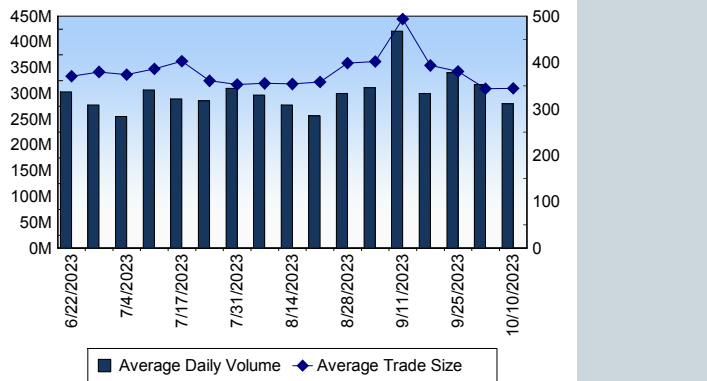
## TSX

|                      |                 |
|----------------------|-----------------|
| Daily Volume         | 235,132,489     |
| Daily Value          | \$6,790,560,709 |
| Daily Trades         | 769,196         |
| Daily Symbols Traded | 2,020           |

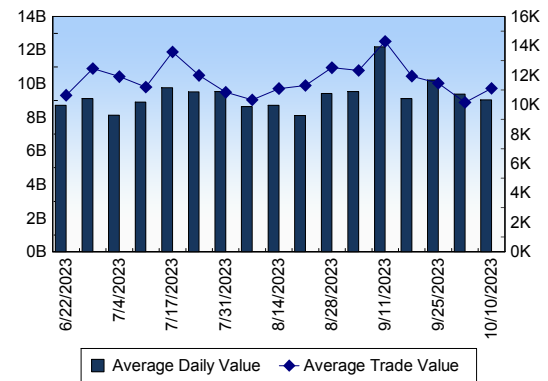
## TSX ANONYMOUS TRADING

|                    |                 |
|--------------------|-----------------|
| Daily Volume       | 116,591,134     |
| Daily Value        | \$3,546,148,472 |
| Average Trade Size | 299             |
| % TSX Volume       | 49.59 %         |

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

| Symbol | TSX Volume | TSX Value     |
|--------|------------|---------------|
| CNQ    | 8,483,054  | \$758,774,010 |
| WEED   | 5,061,909  | \$4,695,090   |
| ENB    | 3,866,122  | \$171,868,719 |
| TD     | 3,794,267  | \$306,715,575 |
| RY     | 3,792,875  | \$438,525,138 |
| SU     | 3,328,368  | \$153,784,132 |
| BTE    | 3,316,836  | \$18,877,563  |
| CVE    | 3,214,048  | \$90,214,674  |
| CPG    | 2,871,976  | \$30,940,927  |
| TVE    | 2,833,546  | \$10,313,371  |
| LUN    | 2,738,111  | \$25,831,776  |
| BNS    | 2,729,739  | \$163,685,816 |
| FCU    | 2,681,533  | \$2,307,942   |
| SHOP   | 2,532,970  | \$186,984,579 |
| TRP    | 2,436,865  | \$115,960,446 |
| POW    | 2,310,520  | \$80,515,743  |
| WCP    | 2,296,096  | \$25,171,845  |
| ATH    | 2,213,756  | \$9,162,887   |
| ABX    | 2,203,898  | \$45,507,123  |
| XIU    | 2,189,635  | \$65,192,648  |

### Top 20 TSX Symbols by Value

| Symbol | TSX Volume | TSX Value     |
|--------|------------|---------------|
| CNQ    | 8,483,054  | \$758,774,010 |
| RY     | 3,792,875  | \$438,525,138 |
| TD     | 3,794,267  | \$306,715,575 |
| SHOP   | 2,532,970  | \$186,984,579 |
| ENB    | 3,866,122  | \$171,868,719 |
| IMO    | 1,982,935  | \$164,544,903 |
| BNS    | 2,729,739  | \$163,685,816 |
| SU     | 3,328,368  | \$153,784,132 |
| BMO    | 1,198,940  | \$133,385,557 |
| CNR    | 880,679    | \$129,743,054 |
| CSU.DB | 948,011    | \$125,138,306 |
| TRP    | 2,436,865  | \$115,960,446 |
| BCE    | 1,953,370  | \$101,196,453 |
| CVE    | 3,214,048  | \$90,214,674  |
| CM     | 1,719,127  | \$88,527,582  |
| POW    | 2,310,520  | \$80,515,743  |
| ATD    | 1,077,664  | \$80,330,238  |
| CP     | 762,294    | \$75,797,308  |
| FTS    | 1,340,110  | \$73,713,862  |
| TOU    | 959,328    | \$66,532,231  |

## ETF Trading

|              |               |                     |          |
|--------------|---------------|---------------------|----------|
| Daily Volume | 24,360,306    | Average Trade Value | \$13,561 |
| Daily Value  | \$561,415,506 | Average Trade Size  | 588      |
| # Trades     | 41,398        | # of ETFs Traded    | 855      |

### Top 10 ETFs by TSX Volume

| Symbol | Market Volume | Market Value |
|--------|---------------|--------------|
| XIU    | 2,189,635     | \$65,192,648 |
| ZEB    | 1,292,347     | \$40,241,968 |
| XRE    | 1,160,473     | \$17,460,503 |
| HNU    | 1,091,157     | \$18,027,855 |
| HQU    | 1,052,524     | \$14,836,509 |
| HOU    | 1,008,193     | \$15,573,771 |
| HOD    | 980,565       | \$7,471,613  |
| HQD    | 931,784       | \$18,010,562 |
| HSD    | 697,988       | \$18,534,147 |
| HSU    | 558,945       | \$8,628,970  |

### Top 10 ETFs by TSX Value

| Symbol | Market Volume | Market Value |
|--------|---------------|--------------|
| XIU    | 2,189,635     | \$65,192,648 |
| ZEB    | 1,292,347     | \$40,241,968 |
| ZSP    | 392,240       | \$25,539,158 |
| HSD    | 697,988       | \$18,534,147 |
| HNU    | 1,091,157     | \$18,027,855 |
| HQD    | 931,784       | \$18,010,562 |
| XRE    | 1,160,473     | \$17,460,503 |
| XSP    | 350,489       | \$16,150,091 |
| HND    | 393,767       | \$15,825,615 |
| HOU    | 1,008,193     | \$15,573,771 |

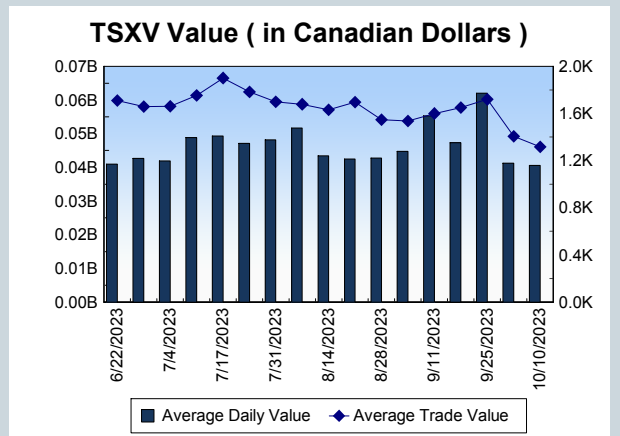
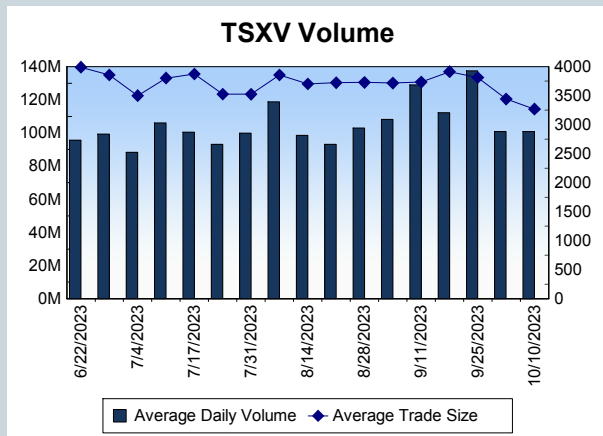
|                     |                         |
|---------------------|-------------------------|
| <b>Block Trades</b> | <b>Non Block Trades</b> |
| 625                 | 768,571                 |

| Top 5 Block Trade Brokers by Volume |                  |
|-------------------------------------|------------------|
| Broker                              | TSX Block Volume |
| GOLDMAN SACHS CANADA I              | 10,839,600       |
| BMO NESBITT BURNS INC.              | 7,181,300        |
| TD SECURITIES INC.                  | 7,123,400        |
| RBC CAPITAL MARKETS                 | 6,315,100        |
| NATIONAL BANK FINANCIAL             | 6,243,500        |

| Top 5 Block Trade Symbols by Volume |                  |
|-------------------------------------|------------------|
| Symbol                              | TSX Block Volume |
| CNQ                                 | 5,785,600        |
| RY                                  | 2,658,900        |
| ENB                                 | 1,554,600        |
| TD                                  | 1,483,300        |
| POW                                 | 1,467,200        |

| TSXV                 |              |
|----------------------|--------------|
| Daily Volume         | 91,780,467   |
| Daily Value          | \$38,018,478 |
| Daily Trades         | 27,806       |
| Daily Symbols Traded | 1,026        |

| TSXV ANONYMOUS TRADING |              |
|------------------------|--------------|
| Daily Volume           | 43,832,596   |
| Daily Value            | \$21,201,048 |
| Average Trade Size     | 3,133        |
| % TSXV Volume          | 47.76%       |



| Top 20 TSXV Symbols by Volume |             |             |
|-------------------------------|-------------|-------------|
| Symbol                        | TSXV Volume | TSXV Value  |
| BIG                           | 2,802,126   | \$1,178,471 |
| ABR                           | 2,373,999   | \$4,637,680 |
| AIS                           | 1,803,965   | \$9,020     |
| TG                            | 1,384,450   | \$28,589    |
| XND                           | 1,303,956   | \$6,520     |
| OOR                           | 1,220,000   | \$12,200    |
| RHC                           | 1,205,638   | \$409,853   |
| HPY                           | 1,108,802   | \$60,515    |
| DCMC                          | 1,053,515   | \$213,476   |
| KTN                           | 1,052,093   | \$69,368    |
| FYL                           | 932,235     | \$20,020    |
| TGOL                          | 916,000     | \$22,900    |
| SAO                           | 866,500     | \$30,323    |
| GXU                           | 817,790     | \$125,595   |
| AGMR                          | 798,350     | \$52,218    |
| WRLG                          | 798,334     | \$491,259   |
| TEA                           | 796,050     | \$57,732    |
| WATR                          | 788,346     | \$29,387    |
| OPHR                          | 741,500     | \$118,483   |
| LIT                           | 716,336     | \$370,429   |

| Top 20 TSXV Symbols by Value |             |             |
|------------------------------|-------------|-------------|
| Symbol                       | TSXV Volume | TSXV Value  |
| ABR                          | 2,373,999   | \$4,637,680 |
| TOI                          | 25,557      | \$2,270,387 |
| PMET                         | 209,270     | \$2,243,444 |
| ARTG                         | 256,462     | \$1,332,383 |
| HIVE                         | 303,479     | \$1,220,100 |
| BIG                          | 2,802,126   | \$1,178,471 |
| ETL                          | 410,072     | \$1,157,288 |
| ISO                          | 236,788     | \$877,189   |
| EU                           | 199,639     | \$828,705   |
| NGEX                         | 121,857     | \$724,914   |
| NILI                         | 697,205     | \$624,984   |
| SGD                          | 113,954     | \$544,294   |
| LMN                          | 25,866      | \$509,908   |
| WRLG                         | 798,334     | \$491,259   |
| CNC                          | 388,909     | \$485,359   |
| PNRL                         | 256,600     | \$423,490   |
| RHC                          | 1,205,638   | \$409,853   |
| LIT                          | 716,336     | \$370,429   |
| CSO                          | 460,500     | \$322,440   |
| LTH                          | 182,468     | \$309,481   |

| Dark TSX/TSXV Trading |             |                      |        |
|-----------------------|-------------|----------------------|--------|
| Volume                | 16,450,530  | Daily Trades         | 72,016 |
| Value                 | 442,575,665 | Daily Symbols Traded | 1,225  |