

# DAILY REPORT



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

October 5, 2023

Indices	October 5 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,137.81	19,034.81		0.54 %
S&P/TSX 60 Index	1,149.03	1,142.90		0.54 %
S&P/TSX Venture Composite	527.90	533.18		-0.99 %
S&P/TSX Completion Index	1,144.61	1,138.20		0.56 %
S&P/TSX Smallcap Index	648.68	643.85		0.75 %

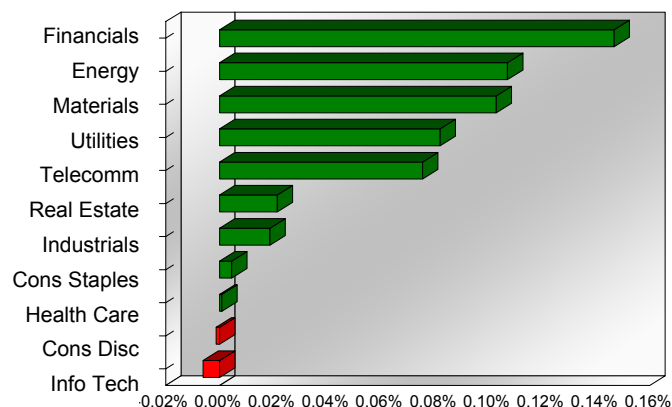
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
164	62	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	8.60	SHOP	-5.92
BCE	6.93	BN	-5.39
ENB	5.92	CP	-4.37
BNS	4.79	BB	-2.14
TRP	4.79	MG	-1.17
T	4.41	IMO	-1.01
AEM	4.17	MX	-0.85
MFC	3.99	TIH	-0.82
CCO	3.76	TLRY	-0.74
FTS	3.69	WFG	-0.71

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
TA	6.96%	BB	-11.26%
CLS	5.43%	TLRY	-5.18%
INE	4.67%	LAC	-4.62%
FVI	4.13%	BLDP	-3.52%
RNW	3.75%	NWH.UN	-3.29%
LUN	3.36%	CFP	-3.28%
LIF	3.12%	MX	-3.18%
QBR.B	3.12%	PRMW	-2.67%
CJT	3.04%	ZZZ	-2.30%
LB	2.93%	WDO	-2.22%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	28	30.34 %	\$831.07	27.93
Energy	40	18.25 %	\$499.97	20.39
Materials	52	11.49 %	\$314.91	19.59
Utilities	16	4.11 %	\$112.71	15.61
Communication Services	5	3.81 %	\$104.35	14.38
Real Estate	21	2.34 %	\$64.24	4.09
Industrials	26	13.69 %	\$375.09	3.56
Consumer Staples	11	4.40 %	\$120.48	0.87
Health Care	4	0.31 %	\$8.61	0.16
Consumer Discretionary	14	3.70 %	\$101.36	-0.24
Information Technology	11	7.55 %	\$206.82	-1.17
<b>S&amp;P/TSX Composite Index</b>	<b>228</b>	<b>100.00 %</b>	<b>\$2,739.59</b>	<b>105.16</b>

S&P/TSX Composite Index - Sectors Returns



This report is published by TSX Inc. TSX Inc. does not guarantee either the completeness or the accuracy of this information. The information contained in this report is provided for informational purposes only and you agree not to rely upon the information contained in this report for any trading, business or financial purpose. These sheets are printed in Canada and issued by TSX Inc. under the express condition, to which everyone receiving or making use thereof assents, that no liability shall be incurred by TSX Inc. or its affiliated companies or any other vendor or donor, including, without limitation, for reliance on or for any errors or inaccuracies in this report. Neither TMX Group Limited, TSX Inc., nor any of their affiliated companies, guarantees the completeness of the information contained in this document and are not responsible for any errors or omission in or your use of, or reliance on, the information. This publication is under copyright. © 2016 TSX Inc. All rights reserved. Do not copy, distribute, sell or modify this publication without the prior written consent of TSX Inc. <http://www.tsx.com/trading>

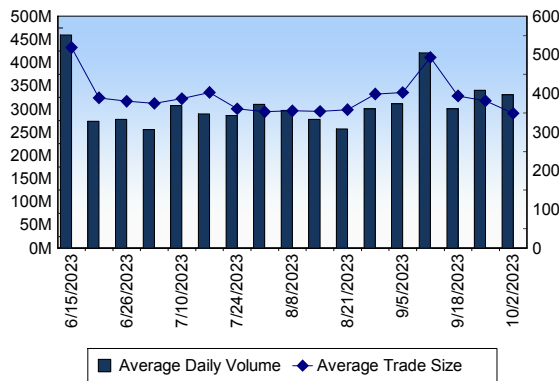
## TSX

Daily Volume	281,512,650
Daily Value	\$8,370,349,107
Daily Trades	823,931
Daily Symbols Traded	1,979

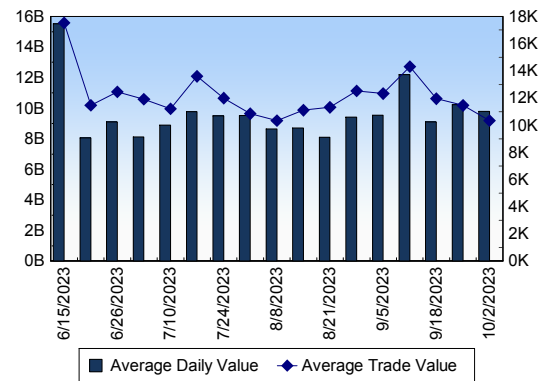
## TSX ANONYMOUS TRADING

Daily Volume	136,646,004
Daily Value	\$4,262,921,900
Average Trade Size	326
% TSX Volume	48.54 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TRP	9,632,339	\$442,003,905
WEED	9,224,700	\$9,348,715
TD	8,466,247	\$671,134,306
CNQ	8,189,519	\$679,184,765
AQN	6,291,544	\$49,493,803
POW	4,901,339	\$168,050,228
RY	4,823,317	\$554,512,253
T	4,768,184	\$107,609,659
BTE	4,524,492	\$23,834,999
BNS	4,403,518	\$262,382,022
SHOP	4,081,865	\$291,120,422
NWH.UN	3,872,909	\$19,510,546
ENB	3,818,535	\$165,882,661
SU	3,754,828	\$165,041,247
TA	3,740,342	\$44,069,835
MFC	3,660,787	\$89,954,538
CVE	3,643,222	\$96,063,429
ARX	2,546,939	\$51,846,583
CPG	2,517,541	\$25,886,938
ATH	2,477,142	\$9,752,620

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
CNQ	8,189,519	\$679,184,765
TD	8,466,247	\$671,134,306
RY	4,823,317	\$554,512,253
TRP	9,632,339	\$442,003,905
SHOP	4,081,865	\$291,120,422
BNS	4,403,518	\$262,382,022
IMO	2,317,613	\$180,726,896
BMO	1,552,698	\$171,613,695
POW	4,901,339	\$168,050,228
CNR	1,145,680	\$167,412,978
ENB	3,818,535	\$165,882,661
SU	3,754,828	\$165,041,247
NA	1,391,164	\$122,601,026
BCE	2,170,678	\$110,307,753
T	4,768,184	\$107,609,659
ATD	1,427,965	\$103,088,232
CVE	3,643,222	\$96,063,429
MFC	3,660,787	\$89,954,538
BN	1,974,631	\$81,554,470
CM	1,556,207	\$79,441,877

### ETF Trading

Daily Volume	24,135,464	Average Trade Value	\$12,217
Daily Value	\$521,871,685	Average Trade Size	565
# Trades	42,716	# of ETFs Traded	827

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	2,239,222	\$32,667,379
XIU	1,937,504	\$56,312,069
HQU	1,478,706	\$19,587,791
HOD	1,167,220	\$9,180,623
HOU	985,839	\$14,845,777
ZEB	937,952	\$28,900,545
XEG	920,906	\$14,900,699
HND	729,353	\$33,407,921
HSD	508,580	\$14,229,995
DLR	470,132	\$6,599,376

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,937,504	\$56,312,069
HND	729,353	\$33,407,921
HNU	2,239,222	\$32,667,379
ZEB	937,952	\$28,900,545
HQU	1,478,706	\$19,587,791
XEG	920,906	\$14,900,699
HOU	985,839	\$14,845,777
HSD	508,580	\$14,229,995
HBB	269,374	\$11,677,230
VFV	112,016	\$11,589,135

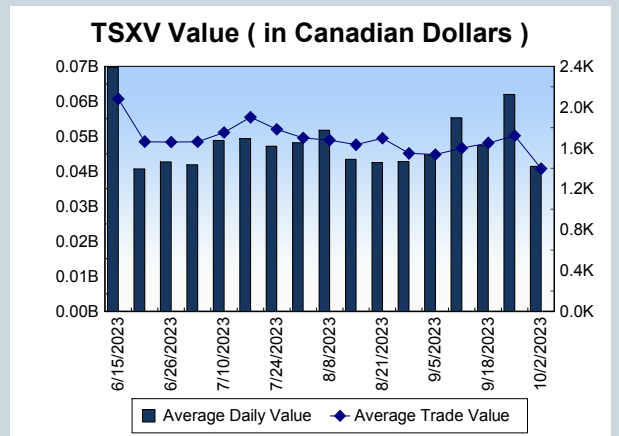
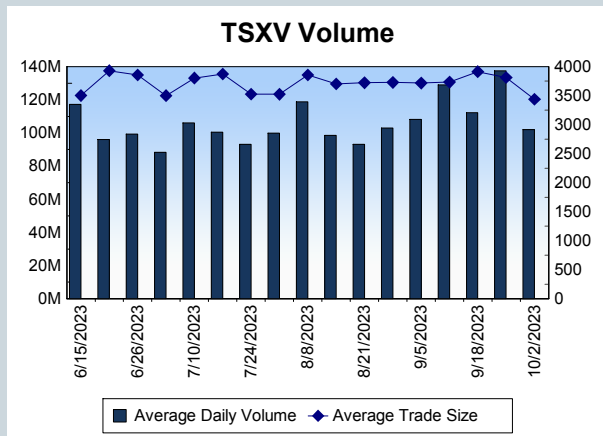
<b>Block Trades</b>	<b>Non Block Trades</b>
865	823,066

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	24,539,400
NATIONAL BANK FINANCIAL	23,229,590
RBC CAPITAL MARKETS	12,402,200
TD SECURITIES INC.	9,489,100
BMO NESBITT BURNS INC.	8,067,000

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TRP	7,647,100
CNQ	5,767,900
TD	5,503,100
POW	4,154,300
RY	3,189,400

TSXV	
Daily Volume	95,528,878
Daily Value	\$42,197,396
Daily Trades	28,480
Daily Symbols Traded	998

TSXV ANONYMOUS TRADING	
Daily Volume	53,090,444
Daily Value	\$22,381,564
Average Trade Size	3,712
% TSXV Volume	55.58%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
LIT	4,192,881	\$1,992,506
MAS	3,519,000	\$35,190
AEC	2,683,879	\$201,481
NILI	2,199,446	\$2,358,414
GG	1,926,500	\$211,998
CPL	1,815,100	\$45,378
ABR	1,392,755	\$2,236,706
SOI	1,285,404	\$62,418
GXU	1,218,178	\$203,661
LUCK	1,124,409	\$25,438
FUU	1,036,572	\$410,442
BAY	1,022,571	\$65,907
SIE	953,040	\$62,046
CEC	855,000	\$70,150
PEI	832,156	\$98,127
OPHR	768,420	\$151,896
INTR	764,952	\$191,238
JRV	740,624	\$22,204
RHT	705,470	\$274,478
SLG	667,614	\$40,438

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
PMET	300,339	\$2,696,151
NILI	2,199,446	\$2,358,414
ABR	1,392,755	\$2,236,706
LIT	4,192,881	\$1,992,506
SGML	53,654	\$1,984,971
EU	439,927	\$1,858,301
ARTG	296,890	\$1,612,795
HIVE	367,900	\$1,503,459
TOI	14,818	\$1,325,979
ETL	305,164	\$1,007,309
LMN	44,940	\$878,607
SGD	165,005	\$732,826
PNRL	433,349	\$702,692
ISO	140,501	\$550,639
WED	145,600	\$519,962
FUU	1,036,572	\$410,442
LTH	220,613	\$398,840
TINY	121,436	\$370,221
LGN	360,659	\$362,540
WRLG	586,560	\$359,157

Dark TSX/TSXV Trading			
Volume	17,824,730	Daily Trades	80,092
Value	537,801,901	Daily Symbols Traded	1,193