

DAILY REPORT



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October 20, 2023

Indices	October 20 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	19,115.64	19,348.81		-1.21 %
S&P/TSX 60 Index	1,149.28	1,163.26		-1.20 %
S&P/TSX Venture Composite	520.74	523.82		-0.59 %
S&P/TSX Completion Index	1,136.58	1,150.60		-1.22 %
S&P/TSX Smallcap Index	654.44	660.13		-0.86 %

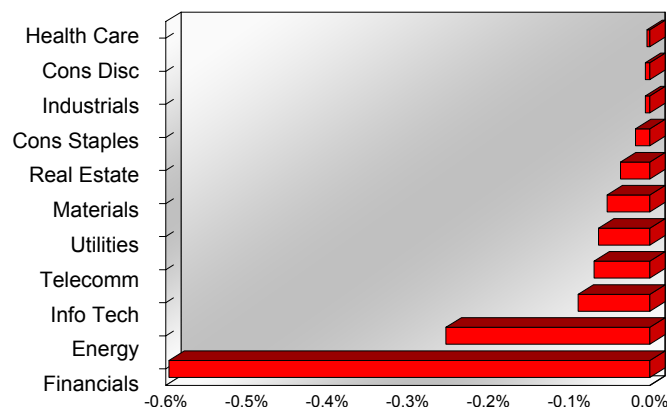
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
38	188	1

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CNR	7.65	RY	-19.59
ABX	5.44	TD	-15.47
FNV	1.53	BNS	-12.79
MG	1.18	BMO	-10.72
WCN	1.01	CM	-10.55
TFII	0.99	CNQ	-10.50
AEM	0.84	SHOP	-8.34
WPM	0.71	NA	-7.82
BEP.UN	0.59	SU	-7.20
PAAS	0.36	MFC	-6.95

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
OSK	3.13%	DND	-8.21%
OLA	2.78%	BBD.B	-5.94%
MTL	1.97%	LAAC	-4.86%
ABX	1.89%	TLRY	-4.20%
TIXT	1.88%	BLX	-4.17%
NG	1.36%	BBU.UN	-4.02%
FRU	1.32%	KXS	-3.94%
BEP.UN	1.31%	NA	-3.84%
TXG	1.26%	CCA	-3.44%
CNR	1.26%	CM	-3.34%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Health Care	4	0.29 %	\$7.99	-0.69
Consumer Discretionary	14	3.70 %	\$101.19	-1.06
Industrials	26	13.38 %	\$366.01	-1.06
Consumer Staples	11	4.36 %	\$119.24	-3.42
Real Estate	21	2.25 %	\$61.45	-6.99
Materials	52	12.25 %	\$335.16	-10.21
Utilities	15	3.86 %	\$105.73	-12.30
Communication Services	5	3.74 %	\$102.29	-13.36
Information Technology	11	7.42 %	\$203.08	-17.19
Energy	40	19.25 %	\$526.61	-48.87
Financials	28	29.50 %	\$806.90	-115.35
S&P/TSX Composite Index	227	100.00 %	\$2,735.65	-230.52

S&P/TSX Composite Index - Sectors Returns



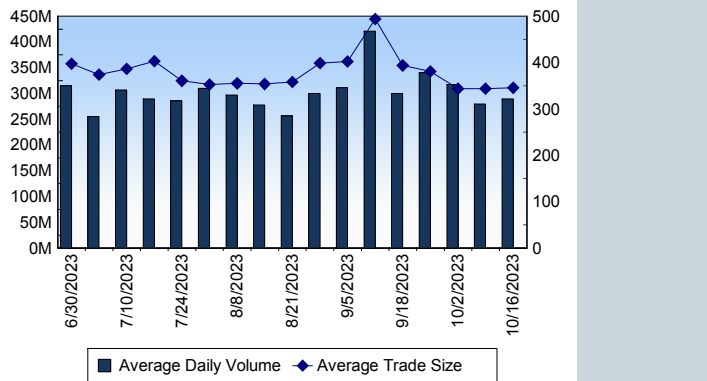
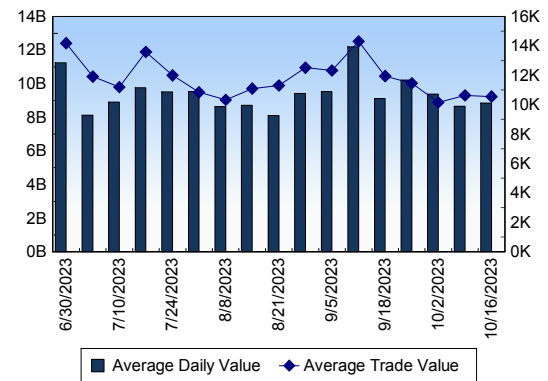
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TSX

Daily Volume	310,283,489
Daily Value	\$9,088,648,677
Daily Trades	904,231
Daily Symbols Traded	2,034

TSX ANONYMOUS TRADING

Daily Volume	129,930,603
Daily Value	\$3,838,590,324
Average Trade Size	295
% TSX Volume	41.87 %

TSX Volume**TSX Value (in Canadian Dollars)****Top 20 TSX Symbols by Volume**

Symbol	TSX Volume	TSX Value
RY	9,340,921	\$1,039,624,788
ENB	8,521,037	\$371,636,586
TRP	5,648,331	\$262,869,715
BTE	5,468,586	\$34,066,115
MFC	5,415,411	\$129,516,905
WEED	4,937,187	\$3,536,261
TD	4,872,092	\$384,496,204
AQN	4,567,619	\$31,839,094
AR	4,207,676	\$2,310,153
ARX	4,204,001	\$94,764,299
BNS	4,038,511	\$230,060,765
CM	4,009,102	\$196,736,610
TVE	3,981,880	\$16,447,140
SU	3,947,080	\$184,353,307
SHOP	3,877,598	\$272,537,895
XIU	3,704,888	\$108,416,742
ABX	3,423,415	\$79,498,191
BB	3,299,263	\$15,309,553
BTO	3,062,975	\$14,249,819
CNQ	3,040,135	\$274,163,310

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	9,340,921	\$1,039,624,788
TD	4,872,092	\$384,496,204
ENB	8,521,037	\$371,636,586
CNQ	3,040,135	\$274,163,310
SHOP	3,877,598	\$272,537,895
TRP	5,648,331	\$262,869,715
CNR	1,690,194	\$244,757,345
BNS	4,038,511	\$230,060,765
BMO	1,869,948	\$199,967,375
TOU	2,702,301	\$196,768,368
CM	4,009,102	\$196,736,610
SU	3,947,080	\$184,353,307
SLF	2,627,259	\$165,931,004
CP	1,643,561	\$160,292,235
MFC	5,415,411	\$129,516,905
NA	1,476,502	\$126,861,848
XIU	3,704,888	\$108,416,742
BCE	1,933,883	\$98,412,340
ARX	4,204,001	\$94,764,299
CSU	32,963	\$93,775,642

ETF Trading

Daily Volume	32,498,329	Average Trade Value	\$13,279
Daily Value	\$726,506,852	Average Trade Size	594
# Trades	54,713	# of ETFs Traded	856

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	3,704,888	\$108,416,742
ZEB	2,394,926	\$71,974,562
HNU	1,419,073	\$18,903,139
HQU	1,338,371	\$17,522,729
HOU	955,590	\$17,014,064
DLR	914,177	\$12,814,853
HSU	910,309	\$13,319,703
HQD	898,563	\$18,800,416
HOD	886,347	\$5,774,134
XRE	768,476	\$10,962,972

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	3,704,888	\$108,416,742
ZEB	2,394,926	\$71,974,562
HSD	721,646	\$20,240,413
VFV	188,672	\$19,457,932
HNU	1,419,073	\$18,903,139
HQD	898,563	\$18,800,416
HQU	1,338,371	\$17,522,729
HOU	955,590	\$17,014,064
ZSP	263,535	\$16,754,037
XFN	396,161	\$16,398,079

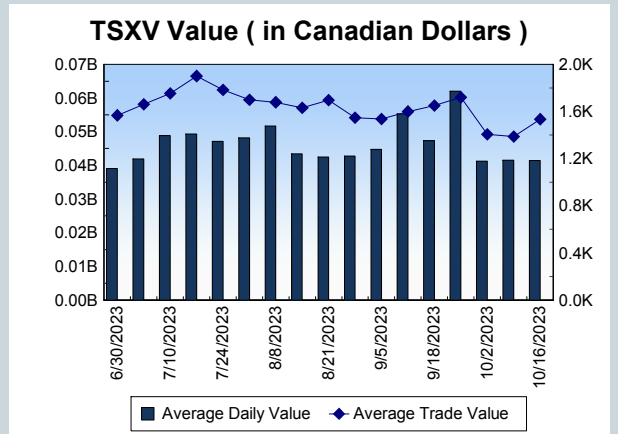
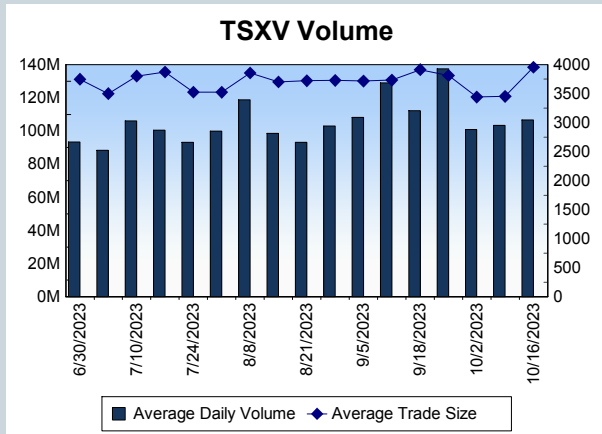
Block Trades	Non Block Trades
1,147	903,084

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
NATIONAL BANK FINANCIAL	15,543,700
TD SECURITIES INC.	13,244,000
BMO NESBITT BURNS INC.	11,200,700
RBC CAPITAL MARKETS	9,552,600
CIBC WORLD MARKETS INC.	8,501,900

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
RY	6,788,900
ENB	5,952,700
TRP	4,314,300
MFC	2,951,400
TD	2,380,800

TSXV	
Daily Volume	124,868,975
Daily Value	\$56,249,744
Daily Trades	32,350
Daily Symbols Traded	1,046

TSXV ANONYMOUS TRADING	
Daily Volume	56,380,205
Daily Value	\$23,557,305
Average Trade Size	3,605
% TSXV Volume	45.15%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
LOU	17,555,003	\$12,116,721
NILI	4,412,513	\$2,992,298
BIG	2,865,762	\$1,774,485
KTN	2,766,646	\$252,988
DMT	1,890,765	\$284,686
CLM	1,704,050	\$94,283
GRAT	1,523,361	\$307,885
STS	1,430,312	\$980,797
THX	1,365,128	\$331,884
EVNI	1,202,500	\$99,000
FUU	1,135,343	\$428,013
FDR	1,113,495	\$1,271,236
LMR	1,108,408	\$22,168
GRSL	1,085,698	\$43,431
GEL	1,039,237	\$107,278
DCMC	950,270	\$163,323
BWCG	868,054	\$218,654
NGC	783,073	\$196,943
BCM	770,634	\$144,420
RGD	731,589	\$313,263

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
LOU	17,555,003	\$12,116,721
NILI	4,412,513	\$2,992,298
BIG	2,865,762	\$1,774,485
NOU	462,194	\$1,669,707
HIVE	323,236	\$1,347,077
TOI	14,930	\$1,297,481
FDR	1,113,495	\$1,271,236
EU	279,576	\$1,169,293
PMET	107,227	\$1,087,209
STS	1,430,312	\$980,797
WED	254,934	\$932,264
LTH	407,280	\$727,194
ARTG	126,801	\$684,912
NFG	107,369	\$638,893
AFM	709,662	\$613,182
ETL	193,153	\$551,234
LMN	28,048	\$504,170
SGML	14,078	\$478,636
XRTX	558,366	\$476,595
NOVR	340,250	\$471,189

Dark TSX/TSXV Trading			
Volume	21,450,810	Daily Trades	90,104
Value	694,795,088	Daily Symbols Traded	1,272