

# DAILY REPORT



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December 15, 2023

Indices	December 15 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,529.15	20,778.80		-1.20 %
S&P/TSX 60 Index	1,238.51	1,253.69		-1.21 %
S&P/TSX Venture Composite	530.85	534.26		-0.64 %
S&P/TSX Completion Index	1,202.76	1,216.86		-1.16 %
S&P/TSX Smallcap Index	689.74	697.36		-1.09 %

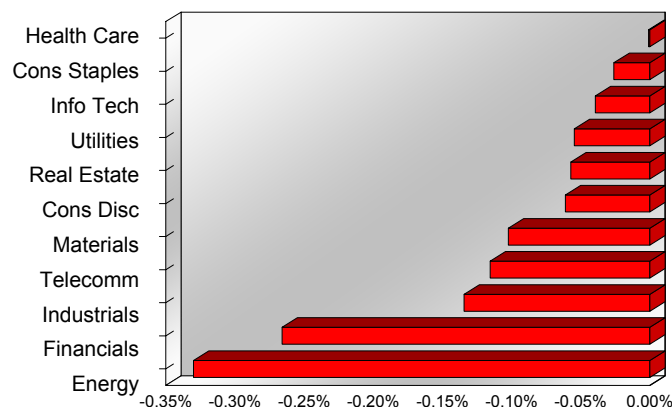
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
41	185	1

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	5.26	CNQ	-24.03
GIL	2.33	BCE	-12.07
TECK.B	1.18	TD	-10.67
NPI	0.93	BN	-9.90
GFL	0.83	BNS	-9.82
GIB.A	0.80	CP	-9.10
CLS	0.48	SHOP	-7.46
ENGH	0.42	T	-6.77
STN	0.39	CVE	-6.19
CG	0.36	DOL	-5.58

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
GIL	4.06%	EFR	-6.15%
ENGH	3.99%	NG	-6.10%
DND	3.70%	BLDP	-5.68%
TCL.A	3.03%	CAR.UN	-5.54%
CG	2.94%	CCA	-4.97%
LAAC	2.83%	GSY	-4.20%
RCH	2.17%	WDO	-4.15%
IFP	2.15%	HR.UN	-4.14%
NPI	2.14%	IIP.UN	-3.97%
LAC	2.04%	CNQ	-3.73%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Health Care	4	0.28 %	\$8.37	-0.19
Consumer Staples	11	4.12 %	\$120.87	-5.38
Information Technology	11	8.86 %	\$260.25	-8.19
Utilities	15	4.05 %	\$119.08	-11.33
Real Estate	21	2.39 %	\$70.26	-11.85
Consumer Discretionary	14	3.60 %	\$105.60	-12.69
Materials	52	11.10 %	\$326.12	-21.26
Communication Services	5	3.74 %	\$109.86	-23.98
Industrials	27	13.63 %	\$400.31	-27.91
Financials	27	31.01 %	\$910.83	-55.27
Energy	40	17.21 %	\$505.39	-68.56
<b>S&amp;P/TSX Composite Index</b>	<b>227</b>	<b>100.00 %</b>	<b>\$2,936.93</b>	<b>-246.60</b>

S&P/TSX Composite Index - Sectors Returns



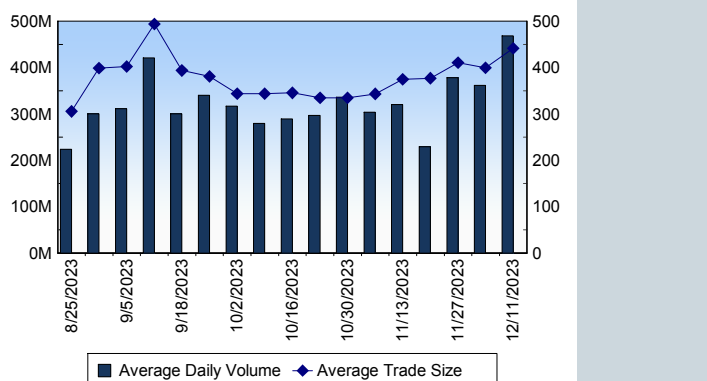
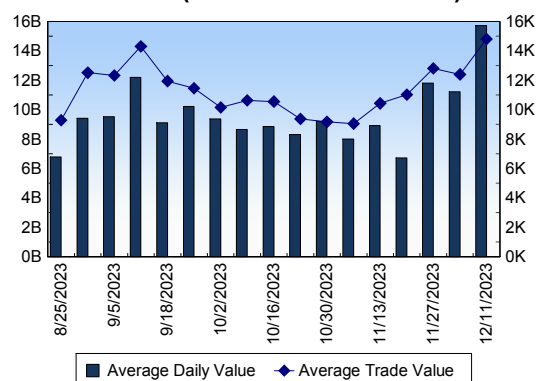
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**TSX**

Daily Volume	742,739,839
Daily Value	\$29,680,786,351
Daily Trades	1,123,151
Daily Symbols Traded	2,120

**TSX ANONYMOUS TRADING**

Daily Volume	312,688,373
Daily Value	\$11,215,144,971
Average Trade Size	555
% TSX Volume	42.10 %

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

Symbol	TSX Volume	TSX Value
MFC	23,411,063	\$664,653,812
TRP	22,017,412	\$1,146,493,080
BNS	19,646,799	\$1,227,958,186
ENB	18,229,309	\$865,594,540
TD	18,199,967	\$1,532,104,402
NGD	17,428,649	\$33,860,745
ABX	15,095,474	\$354,849,425
SU	15,075,668	\$627,960,660
CVE	15,006,508	\$331,564,833
CM	14,688,616	\$896,587,720
RY	14,092,369	\$1,850,298,474
SHOP	14,037,203	\$1,451,387,484
CNQ	13,802,348	\$1,168,912,610
K	12,747,802	\$103,470,552
AQN	10,908,212	\$94,977,590
T	10,249,528	\$250,403,130
BCE	9,456,026	\$500,307,183
BN	9,151,704	\$481,393,052
BMO	8,909,565	\$1,106,090,723
PPL	8,621,975	\$382,993,926

**Top 20 TSX Symbols by Value**

Symbol	TSX Volume	TSX Value
RY	14,092,369	\$1,850,298,474
TD	18,199,967	\$1,532,104,402
SHOP	14,037,203	\$1,451,387,484
BNS	19,646,799	\$1,227,958,186
CNQ	13,802,348	\$1,168,912,610
TRP	22,017,412	\$1,146,493,080
BMO	8,909,565	\$1,106,090,723
CM	14,688,616	\$896,587,720
ENB	18,229,309	\$865,594,540
MFC	23,411,063	\$664,653,812
SU	15,075,668	\$627,960,660
CNR	3,848,040	\$620,340,300
CP	5,907,511	\$605,271,028
BCE	9,456,026	\$500,307,183
NTR	6,604,938	\$487,446,670
BN	9,151,704	\$481,393,052
CSU	143,713	\$476,980,918
NA	4,695,597	\$464,715,590
QSR	4,630,354	\$457,183,295
ATD	5,933,189	\$441,552,454

**ETF Trading**

Daily Volume	33,064,184	Average Trade Value	\$13,627
Daily Value	\$732,916,844	Average Trade Size	615
# Trades	53,784	# of ETFs Traded	941

**Top 10 ETFs by TSX Volume**

Symbol	Market Volume	Market Value
HNU	3,089,543	\$19,034,406
XIU	2,727,323	\$85,631,321
ZEB	1,047,775	\$35,901,240
BTCC.B	960,838	\$7,758,239
XEG	928,969	\$14,246,969
HOD	920,188	\$8,526,285
HOU	772,131	\$8,891,647
HQU	706,803	\$11,707,122
ZCN	697,372	\$19,323,433
XRE	614,421	\$9,861,669

**Top 10 ETFs by TSX Value**

Symbol	Market Volume	Market Value
XIU	2,727,323	\$85,631,321
ZEB	1,047,775	\$35,901,240
VFV	224,557	\$25,194,905
ZSP	320,145	\$22,116,079
HND	233,166	\$21,459,038
HXT	388,883	\$20,355,943
ZCN	697,372	\$19,323,433
HNU	3,089,543	\$19,034,406
XEG	928,969	\$14,246,969
XFN	299,684	\$14,049,594

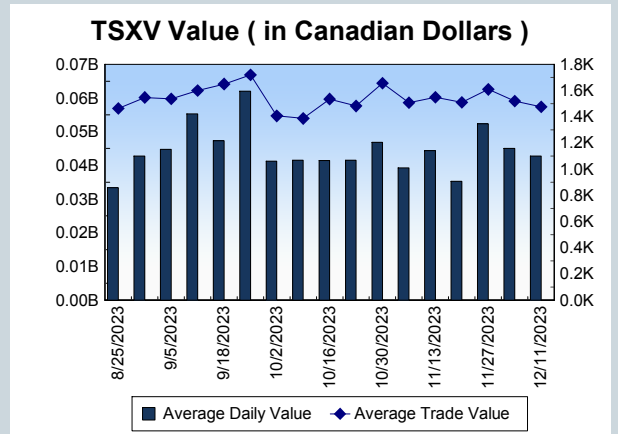
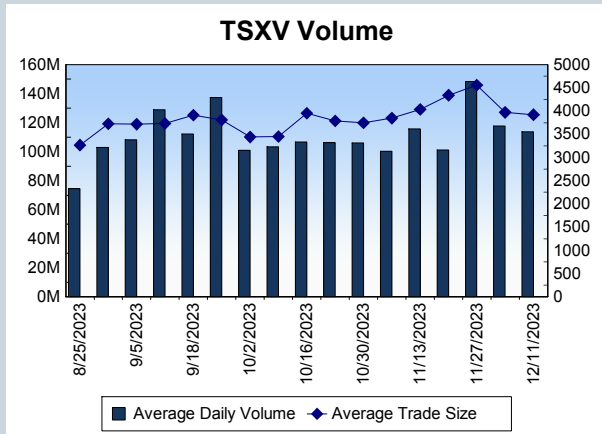
<b>Block Trades</b>	<b>Non Block Trades</b>
5,149	1,118,002

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	199,670,100
RBC CAPITAL MARKETS	89,165,700
SCOTIA CAPITAL INC.	77,067,600
TD SECURITIES INC.	61,336,290
CIBC WORLD MARKETS INC.	59,999,300

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
MFC	20,005,100
TRP	19,456,300
BNS	15,480,000
ENB	14,763,000
TD	14,510,600

TSXV	
Daily Volume	117,537,689
Daily Value	\$49,476,799
Daily Trades	30,172
Daily Symbols Traded	1,120

TSXV ANONYMOUS TRADING	
Daily Volume	57,385,006
Daily Value	\$29,001,540
Average Trade Size	3,782
% TSXV Volume	48.82%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
BHS	6,189,802	\$384,977
BET	3,581,210	\$139,808
OMG	3,020,015	\$196,906
DM	2,426,000	\$36,520
PEI	2,325,800	\$209,133
NCX	1,604,907	\$673,925
CMB	1,534,463	\$83,623
GXU	1,354,860	\$206,028
CELL	1,338,387	\$116,248
VIS	1,321,000	\$19,815
SLVR	1,233,931	\$224,826
ABRA	1,120,903	\$403,701
FO	1,096,609	\$192,889
ISO	1,092,010	\$3,946,412
TRU	1,089,000	\$37,515
SCZ	1,086,052	\$321,940
WHE	1,081,050	\$74,368
STH	1,065,154	\$73,614
BIG	1,063,138	\$1,378,658
PGLD	1,048,847	\$158,836

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	1,003,075	\$4,801,331
ISO	1,092,010	\$3,946,412
TOI	32,574	\$3,133,626
PMET	218,224	\$2,210,054
ARTG	339,689	\$2,186,122
EU	304,024	\$1,625,443
NGEX	215,051	\$1,528,582
BIG	1,063,138	\$1,378,658
NFG	281,774	\$1,337,057
LMN	42,680	\$1,021,832
FWZ	854,387	\$941,174
LI	472,229	\$774,550
VZLA	457,153	\$698,267
NCX	1,604,907	\$673,925
LTH	423,934	\$644,646
AFM	679,355	\$551,153
FUU	1,032,896	\$455,161
RET.A	194,313	\$443,792
MTA	100,161	\$440,699
ABRA	1,120,903	\$403,701

Dark TSX/TSXV Trading			
Volume	25,119,240	Daily Trades	114,857
Value	828,117,244	Daily Symbols Traded	1,326