

DAILY REPORT



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December 20, 2023

Indices	December 20 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	20,600.81	20,839.63		-1.15 %
S&P/TSX 60 Index	1,243.16	1,257.02		-1.10 %
S&P/TSX Venture Composite	538.82	534.52		0.80 %
S&P/TSX Completion Index	1,205.59	1,221.87		-1.33 %
S&P/TSX Smallcap Index	693.40	702.62		-1.31 %

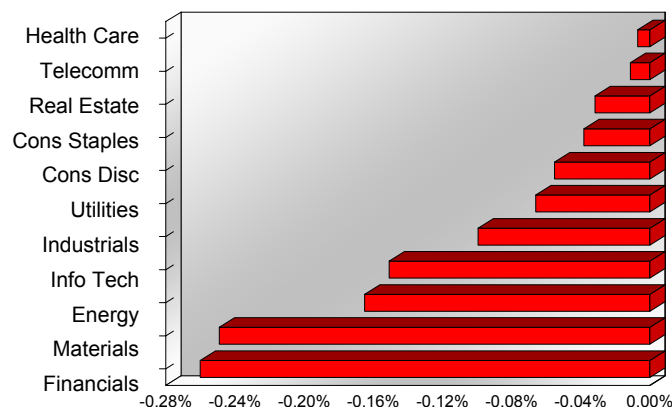
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
28	195	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CSU	5.33	SHOP	-30.50
CM	2.70	TD	-16.05
L	1.76	RY	-10.33
RCI.B	1.22	ENB	-9.20
EMP.A	0.58	ATD	-6.67
ATZ	0.55	NTR	-6.25
PPL	0.55	AEM	-5.66
TRI	0.51	IFC	-5.61
PXT	0.43	QSR	-5.55
ATH	0.25	BNS	-5.40

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
ATZ	3.24 %	LAC	-7.49 %
PXT	2.28 %	CJT	-7.40 %
AAV	2.01 %	LAAC	-5.94 %
EMP.A	1.58 %	KEL	-4.59 %
SES	1.56 %	SVI	-4.58 %
AIF	1.49 %	BLDP	-4.47 %
ATH	1.48 %	OSK	-4.44 %
TPZ	1.38 %	FM	-4.25 %
L	1.36 %	FR	-4.11 %
CCA	1.24 %	SIL	-3.79 %

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Health Care	4	0.28 %	\$8.37	-1.45
Communication Services	5	3.72 %	\$109.45	-2.35
Real Estate	21	2.37 %	\$69.81	-6.60
Consumer Staples	11	4.10 %	\$120.89	-7.96
Consumer Discretionary	13	3.58 %	\$105.61	-11.48
Utilities	15	3.99 %	\$117.60	-13.73
Industrials	26	13.62 %	\$401.23	-20.71
Information Technology	10	8.64 %	\$254.54	-31.43
Energy	41	17.31 %	\$509.83	-34.38
Materials	52	11.16 %	\$328.70	-51.89
Financials	27	31.23 %	\$919.94	-54.19
S&P/TSX Composite Index	225	100.00 %	\$2,945.98	-236.17

S&P/TSX Composite Index - Sectors Returns



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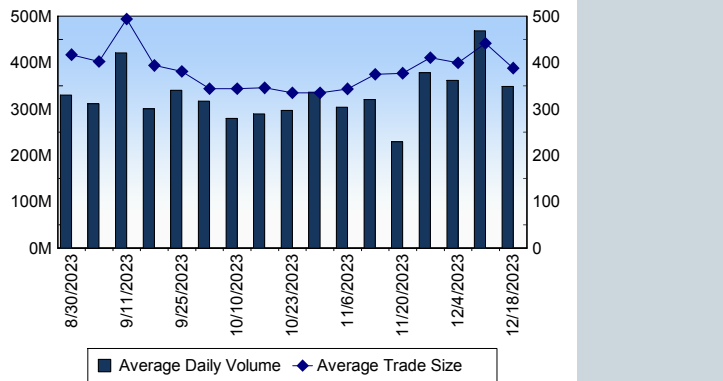
TSX

Daily Volume	376,491,254
Daily Value	\$12,141,222,330
Daily Trades	955,507
Daily Symbols Traded	2,136

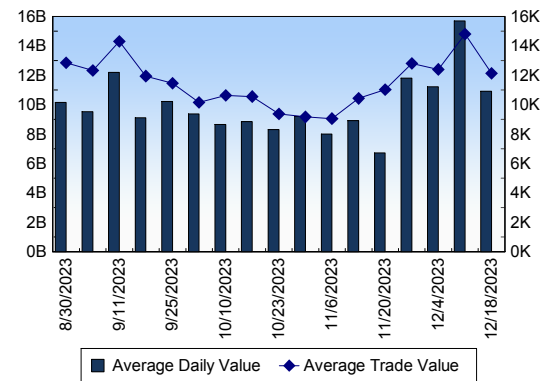
TSX ANONYMOUS TRADING

Daily Volume	150,527,200
Daily Value	\$4,709,650,852
Average Trade Size	323
% TSX Volume	39.98 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TRP	13,128,786	\$688,336,666
CNQ	11,698,116	\$1,000,157,050
CM	10,543,816	\$660,517,836
ATH	8,552,980	\$35,744,335
CVE	8,247,958	\$183,557,173
SU	7,577,412	\$323,793,143
BITF	7,315,591	\$28,057,260
BNS	6,236,854	\$390,092,101
ENB	5,995,808	\$284,469,828
MFC	5,603,758	\$162,542,117
BTE	5,221,399	\$23,882,725
SHOP	4,864,901	\$494,600,006
TD	4,532,265	\$379,907,269
AQN	4,351,350	\$36,997,758
TOU	4,191,295	\$248,539,525
PPL	4,182,931	\$188,460,799
HNU	4,156,868	\$24,503,619
RY	4,079,265	\$541,145,879
POW	4,074,105	\$153,041,610
ABX	3,880,831	\$92,481,954

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
CNQ	11,698,116	\$1,000,157,050
TRP	13,128,786	\$688,336,666
CM	10,543,816	\$660,517,836
RY	4,079,265	\$541,145,879
SHOP	4,864,901	\$494,600,006
BNS	6,236,854	\$390,092,101
TD	4,532,265	\$379,907,269
SU	7,577,412	\$323,793,143
BMO	2,295,827	\$294,096,361
ENB	5,995,808	\$284,469,828
TOU	4,191,295	\$248,539,525
NA	2,152,706	\$216,724,039
NTR	2,652,415	\$197,371,434
PPL	4,182,931	\$188,460,799
CVE	8,247,958	\$183,557,173
BCE	3,479,274	\$178,299,615
MFC	5,603,758	\$162,542,117
CNR	979,386	\$160,982,668
POW	4,074,105	\$153,041,610
QSR	1,441,945	\$144,235,535

ETF Trading

Daily Volume	34,962,909	Average Trade Value	\$13,494
Daily Value	\$786,345,978	Average Trade Size	600
# Trades	58,274	# of ETFs Traded	947

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	4,156,868	\$24,503,619
XIU	2,755,679	\$87,119,204
ZEB	1,494,212	\$52,049,589
BTCC.B	1,413,430	\$11,904,847
HQU	1,076,876	\$18,108,642
HOU	795,850	\$9,951,438
HOD	794,767	\$6,794,627
HXD	671,178	\$4,387,498
HQD	658,552	\$10,633,750
DLR	598,992	\$8,236,191

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,755,679	\$87,119,204
ZEB	1,494,212	\$52,049,589
ZSP	591,415	\$40,962,141
HXT	478,211	\$25,266,858
HNU	4,156,868	\$24,503,619
VFV	192,384	\$21,654,869
HND	199,381	\$19,253,051
HQU	1,076,876	\$18,108,642
ZST	322,020	\$15,727,758
XIC	359,142	\$11,934,778

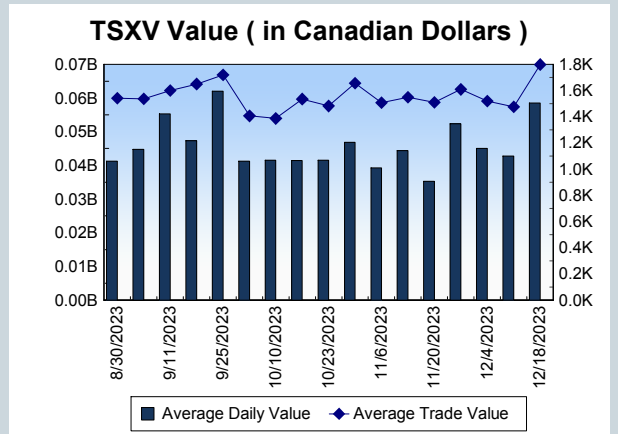
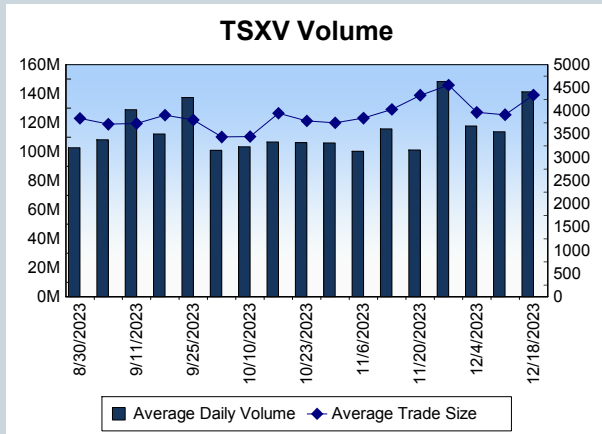
Block Trades	Non Block Trades
1,272	954,235

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	27,761,350
TD SECURITIES INC.	19,563,200
CIBC WORLD MARKETS INC.	17,308,467
SCOTIA CAPITAL INC.	16,917,170
MERRILL LYNCH CANADA LT	15,390,600

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TRP	11,068,400
CNQ	9,715,100
CM	6,708,850
CVE	4,699,100
SU	4,494,500

TSXV	
Daily Volume	149,387,835
Daily Value	\$63,005,258
Daily Trades	33,960
Daily Symbols Traded	1,133

TSXV ANONYMOUS TRADING	
Daily Volume	72,570,824
Daily Value	\$31,866,988
Average Trade Size	4,600
% TSXV Volume	48.58%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
RGD	4,015,939	\$1,817,963
DMGI	3,748,895	\$1,880,619
RIO	3,408,061	\$1,339,596
DEFN	2,927,622	\$652,179
TRL.H	2,548,500	\$204,595
HIVE	2,364,702	\$13,611,243
IBO	2,191,000	\$10,955
SWA	2,102,000	\$31,555
HSTR	2,005,935	\$545,397
EGT	1,918,291	\$47,907
GSHR	1,832,333	\$219,420
CBIT	1,747,576	\$226,765
ALT	1,694,899	\$11,284
PERU	1,527,000	\$61,280
GPAC	1,526,011	\$1,323,795
AIS	1,499,000	\$7,495
SLVR	1,389,800	\$246,991
FOBI	1,359,186	\$147,925
YGT	1,334,000	\$93,555
OSI	1,290,970	\$1,863,484

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	2,364,702	\$13,611,243
TOI	31,754	\$2,934,555
NGEX	354,701	\$2,562,058
LMN	98,682	\$2,511,046
DMGI	3,748,895	\$1,880,619
OSI	1,290,970	\$1,863,484
RGD	4,015,939	\$1,817,963
RIO	3,408,061	\$1,339,596
GPAC	1,526,011	\$1,323,795
BIG	864,804	\$1,299,856
LTH	741,646	\$1,198,156
SGML	23,903	\$1,017,334
EU	156,262	\$808,093
ISO	195,197	\$701,456
PMET	71,004	\$697,607
ETL	321,015	\$652,976
DEFN	2,927,622	\$652,179
CRE	617,119	\$577,194
HSTR	2,005,935	\$545,397
NILI	777,841	\$490,316

Dark TSX/TSXV Trading			
Volume	19,760,810	Daily Trades	92,549
Value	725,959,325	Daily Symbols Traded	1,348