

# DAILY REPORT



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May 22, 2024

Indices	May 22 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	22,346.76	22,468.16		-0.54 %
S&P/TSX 60 Index	1,336.99	1,342.40		-0.40 %
S&P/TSX Venture Composite	611.32	620.52		-1.48 %
S&P/TSX Completion Index	1,356.16	1,371.35		-1.11 %
S&P/TSX Smallcap Index	770.24	785.42		-1.93 %

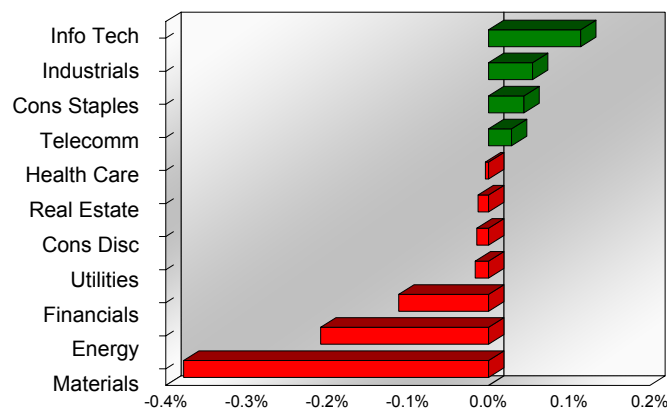
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
60	161	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
SHOP	22.46	CNQ	-15.17
ATD	8.93	TECK.B	-10.60
BBD.B	8.78	TD	-10.13
CNR	6.64	AEM	-8.92
RY	4.76	BNS	-8.82
NTR	4.63	ABX	-7.81
BCE	3.44	IVN	-7.22
T	2.82	FNV	-6.35
POW	2.75	FM	-6.23
WCN	2.19	LUN	-6.08

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
BBD.B	15.69%	IMG	-10.28%
BLDP	4.40%	IVN	-8.88%
SHOP	3.29%	HBM	-8.41%
CLS	2.63%	LUN	-8.04%
ATRL	2.29%	CS	-7.89%
ATD	2.24%	CG	-6.74%
MTL	2.12%	FM	-6.70%
INE	2.05%	NGD	-6.62%
EMP.A	1.95%	TXG	-6.41%
BEP.UN	1.89%	NXE	-6.09%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Information Technology	10	7.58 %	\$242.29	25.66
Industrials	27	13.81 %	\$441.34	12.31
Consumer Staples	11	4.14 %	\$132.35	9.93
Communication Services	5	3.19 %	\$101.87	6.47
Health Care	4	0.27 %	\$8.59	-0.87
Real Estate	20	2.02 %	\$64.58	-2.92
Consumer Discretionary	13	3.45 %	\$110.25	-3.22
Utilities	15	3.86 %	\$123.40	-3.67
Financials	27	30.81 %	\$984.36	-24.98
Energy	41	18.42 %	\$588.40	-46.78
Materials	50	12.44 %	\$397.54	-84.90
<b>S&amp;P/TSX Composite Index</b>	<b>223</b>	<b>100.00 %</b>	<b>\$3,194.99</b>	<b>-112.98</b>

S&P/TSX Composite Index - Sectors Returns



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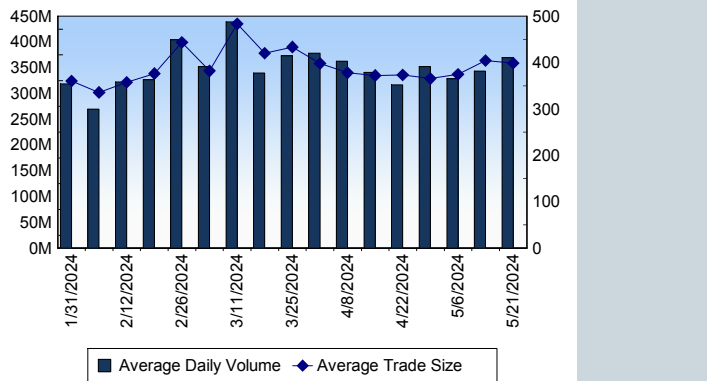
## TSX

Daily Volume	347,392,947
Daily Value	\$11,104,311,851
Daily Trades	951,487
Daily Symbols Traded	2,080

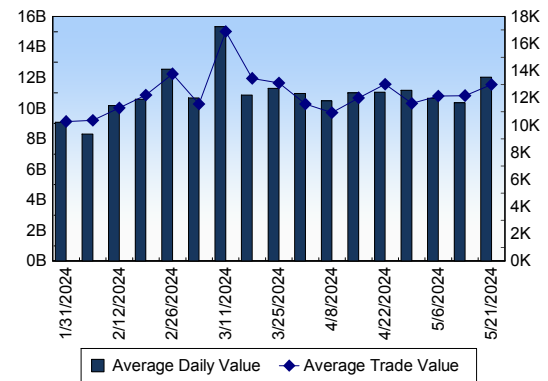
## TSX ANONYMOUS TRADING

Daily Volume	168,707,785
Daily Value	\$5,758,982,167
Average Trade Size	356
% TSX Volume	48.56 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
ENB	15,903,131	\$797,108,912
SU	9,283,367	\$514,931,511
MFC	7,980,467	\$287,399,904
RY	5,696,359	\$826,043,103
CVE	5,659,391	\$154,782,686
PPL	5,572,364	\$279,370,376
IVN	5,282,293	\$104,239,886
HNU	5,271,727	\$31,820,840
IMG	4,785,116	\$26,419,209
HBM	4,679,308	\$61,213,649
FF	4,657,207	\$628,090
K	4,282,499	\$46,580,703
VRN	4,201,541	\$48,483,423
BITF	4,182,564	\$11,504,543
NGD	4,098,074	\$11,103,994
BTE	4,038,207	\$18,706,935
T	3,700,462	\$83,497,159
LUN	3,698,402	\$61,334,005
TD	3,693,037	\$284,315,082
TRP	3,646,052	\$193,831,248

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	5,696,359	\$826,043,103
ENB	15,903,131	\$797,108,912
SU	9,283,367	\$514,931,511
CNQ	3,535,118	\$364,360,097
MFC	7,980,467	\$287,399,904
TD	3,693,037	\$284,315,082
PPL	5,572,364	\$279,370,376
CM	3,445,985	\$228,384,303
BMO	1,590,587	\$205,506,243
CNR	1,141,645	\$198,815,690
TRP	3,646,052	\$193,831,248
BBD.B	2,206,327	\$193,305,810
SLF	2,601,631	\$181,026,596
SHOP	2,107,159	\$170,197,587
MG	2,643,782	\$166,975,441
CVE	5,659,391	\$154,782,686
FTS	2,617,179	\$145,107,715
IAG	1,391,738	\$128,946,517
CP	1,169,900	\$128,709,249
BNS	1,931,536	\$126,225,795

### ETF Trading

Daily Volume	32,362,609	Average Trade Value	\$12,791
Daily Value	\$720,753,265	Average Trade Size	574
# Trades	56,347	# of ETFs Traded	940

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	5,271,727	\$31,820,840
ZEB	2,457,240	\$89,392,072
XIU	1,343,375	\$45,298,548
XEG	1,162,215	\$22,034,611
HGD	950,591	\$3,286,029
HOU	914,123	\$12,652,196
ETHX.B	856,490	\$15,705,497
DLR.U	805,571	\$8,196,744
HOD	753,730	\$5,321,734
DLR	738,291	\$10,269,774

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
ZEB	2,457,240	\$89,392,072
XIU	1,343,375	\$45,298,548
HND	681,734	\$38,701,855
HNU	5,271,727	\$31,820,840
XEG	1,162,215	\$22,034,611
VFV	162,708	\$20,987,465
ZSP	223,333	\$17,733,972
XFN	336,995	\$16,946,708
ETHX.B	856,490	\$15,705,497
HXT	267,546	\$15,276,041

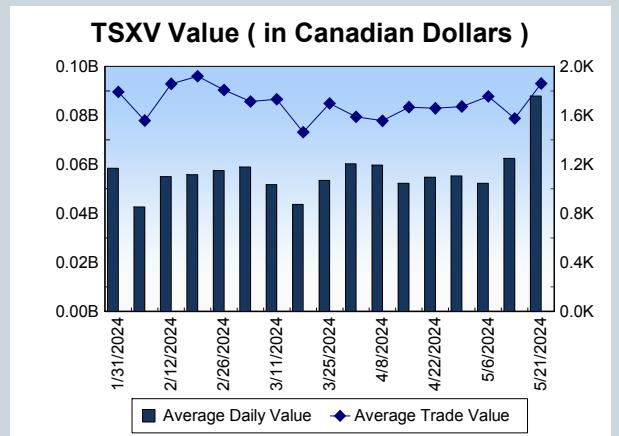
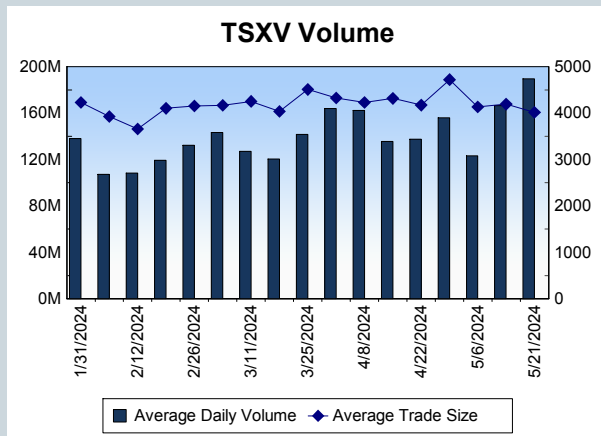
<b>Block Trades</b>	<b>Non Block Trades</b>
1,214	950,273

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
TD SECURITIES INC.	26,531,100
RBC CAPITAL MARKETS	23,491,800
BMO NESBITT BURNS INC.	22,810,700
GOLDMAN SACHS CANADA I	22,357,400
NATIONAL BANK FINANCIAL	8,864,800

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	13,849,200
SU	6,945,700
MFC	5,276,700
PPL	4,285,500
RY	3,726,800

TSXV	
Daily Volume	152,225,217
Daily Value	\$83,033,361
Daily Trades	39,387
Daily Symbols Traded	1,071

TSXV ANONYMOUS TRADING	
Daily Volume	73,093,682
Daily Value	\$36,509,023
Average Trade Size	3,583
% TSXV Volume	48.02%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
RML	15,658,091	\$23,273,748
SEI	3,233,629	\$3,909,638
PEI	3,188,696	\$196,529
NHHH	2,863,000	\$201,215
ADZN	2,183,629	\$1,117,296
CUU	2,091,126	\$553,491
LEO	1,801,100	\$153,094
FLT	1,713,349	\$542,126
GSVR	1,558,025	\$428,537
LONE	1,471,343	\$61,044
BHS	1,390,909	\$118,227
SPC	1,378,000	\$62,010
MAE	1,249,369	\$73,365
OCI	1,196,300	\$73,486
CAND	1,177,100	\$6,576
TAO	1,158,311	\$504,712
FAIR	1,112,000	\$83,915
CVX	1,100,835	\$458,014
BFM	1,089,930	\$2,297,479
NICN	1,072,900	\$99,627

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
RML	15,658,091	\$23,273,748
SEI	3,233,629	\$3,909,638
BFM	1,089,930	\$2,297,479
HIVE	624,258	\$2,263,842
ARTG	209,992	\$2,198,731
TOI	19,213	\$2,168,792
VZLA	760,790	\$1,788,336
LMN	40,273	\$1,574,118
EU	206,108	\$1,337,789
ATX	941,443	\$1,325,042
ADZN	2,183,629	\$1,117,296
WED	251,007	\$1,063,144
ABRA	392,079	\$1,008,601
SGML	41,191	\$926,958
SGD	138,527	\$834,379
ISO	179,324	\$774,571
DV	693,604	\$765,552
NFG	146,633	\$751,938
RGD	956,221	\$607,118
CUU	2,091,126	\$553,491

Dark TSX/TSXV Trading			
Volume	23,403,810	Daily Trades	104,694
Value	752,896,106	Daily Symbols Traded	1,324