

# DAILY REPORT



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May 24, 2024

Indices	May 24 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	22,320.87	22,200.79		0.54 %
S&P/TSX 60 Index	1,335.33	1,329.10		0.47 %
S&P/TSX Venture Composite	607.95	601.83		1.02 %
S&P/TSX Completion Index	1,355.06	1,343.75		0.84 %
S&P/TSX Smallcap Index	768.15	760.10		1.06 %

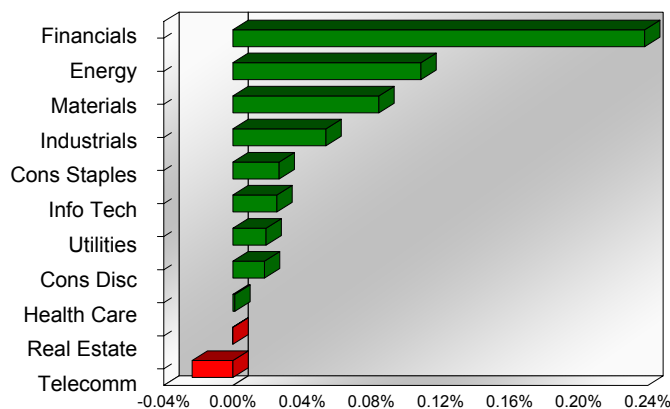
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
160	59	4

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
TD	21.46	SHOP	-10.91
CSU	13.49	BCE	-3.45
CNQ	8.37	NTR	-2.96
BN	5.12	T	-2.72
MFC	4.95	OTEX	-1.16
ATD	4.31	CTC.A	-0.93
CCO	4.25	SU	-0.81
CLS	3.73	GFL	-0.74
TRI	3.35	CAE	-0.72
CVE	3.28	GIB.A	-0.64

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
CLS	5.61%	CTC.A	-1.87%
BBD.B	5.59%	FIL	-1.81%
GIL	5.33%	SHOP	-1.67%
OGC	4.95%	EFR	-1.54%
FVI	4.66%	OTEX	-1.49%
NGD	3.86%	MDA	-1.39%
LSPD	3.71%	CAE	-1.28%
KNT	3.23%	T	-1.20%
IMG	3.20%	BCE	-1.18%
HBM	3.05%	JWEL	-1.18%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	27	30.94 %	\$987.51	52.87
Energy	41	18.42 %	\$587.99	24.13
Materials	50	12.37 %	\$394.83	18.72
Industrials	27	13.78 %	\$439.61	11.95
Consumer Staples	11	4.22 %	\$134.73	5.93
Information Technology	10	7.57 %	\$241.52	5.63
Utilities	15	3.84 %	\$122.52	4.24
Consumer Discretionary	13	3.44 %	\$109.67	4.06
Health Care	4	0.27 %	\$8.53	0.25
Real Estate	20	2.00 %	\$63.94	-0.06
Communication Services	5	3.15 %	\$100.42	-5.23
<b>S&amp;P/TSX Composite Index</b>	<b>223</b>	<b>100.00 %</b>	<b>\$3,191.29</b>	<b>122.49</b>

S&P/TSX Composite Index - Sectors Returns



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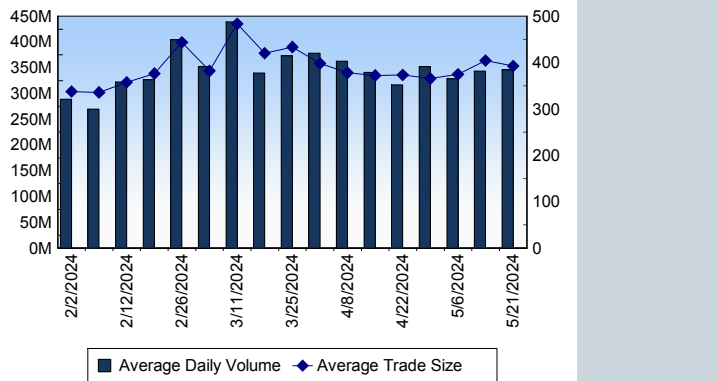
## TSX

Daily Volume	292,010,915
Daily Value	\$9,254,584,102
Daily Trades	737,073
Daily Symbols Traded	1,983

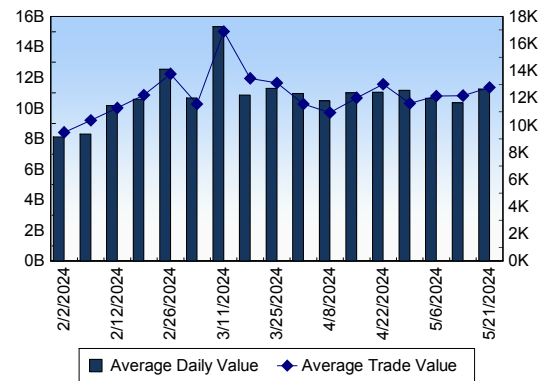
## TSX ANONYMOUS TRADING

Daily Volume	135,819,687
Daily Value	\$4,125,007,901
Average Trade Size	371
% TSX Volume	46.51 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
SU	9,961,175	\$548,861,545
MFC	9,812,619	\$356,192,201
ENB	9,148,883	\$453,174,269
IMG	7,664,621	\$42,029,039
K	5,610,816	\$61,790,697
TD	5,132,244	\$396,368,497
BTO	4,949,377	\$18,643,924
CVE	4,728,079	\$131,123,926
HNU	4,552,345	\$24,762,206
PPL	4,194,336	\$209,240,757
BTE	3,914,177	\$18,471,048
CNQ	3,542,511	\$370,962,814
BCE	3,538,891	\$162,625,562
GWO	3,379,639	\$144,557,810
SLF	3,207,076	\$223,613,568
XIU	3,192,734	\$107,538,268
HBM	3,109,390	\$40,827,087
BITF	3,104,171	\$8,748,924
CM	3,012,777	\$199,969,452
FVI	2,937,603	\$24,345,056

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
SU	9,961,175	\$548,861,545
ENB	9,148,883	\$453,174,269
TD	5,132,244	\$396,368,497
CNQ	3,542,511	\$370,962,814
MFC	9,812,619	\$356,192,201
RY	1,870,107	\$269,050,998
SLF	3,207,076	\$223,613,568
PPL	4,194,336	\$209,240,757
BMO	1,588,237	\$207,258,684
CM	3,012,777	\$199,969,452
NA	1,628,808	\$186,818,150
BNS	2,723,470	\$177,709,306
BCE	3,538,891	\$162,625,562
SHOP	2,015,449	\$157,569,901
GWO	3,379,639	\$144,557,810
QSR	1,524,615	\$140,831,761
CVE	4,728,079	\$131,123,926
CSU	33,795	\$128,455,243
FTS	2,190,988	\$119,482,918
CP	996,534	\$108,667,381

## ETF Trading

Daily Volume	27,826,942	Average Trade Value	\$14,031
Daily Value	\$652,867,163	Average Trade Size	598
# Trades	46,531	# of ETFs Traded	882

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	4,552,345	\$24,762,206
XIU	3,192,734	\$107,538,268
ZEB	1,438,726	\$52,446,907
HQD	775,349	\$10,162,550
XEG	708,321	\$13,475,356
HOU	678,933	\$9,364,978
DLR.U	647,445	\$6,593,570
HQU	641,350	\$13,026,753
HOD	591,910	\$4,191,442
ETHX.B	585,256	\$10,661,482

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	3,192,734	\$107,538,268
ZEB	1,438,726	\$52,446,907
HND	459,903	\$28,359,749
VFV	212,266	\$27,308,919
HNU	4,552,345	\$24,762,206
XFN	302,027	\$15,228,337
ZSP	180,250	\$14,280,592
CASH	275,862	\$13,838,905
XEG	708,321	\$13,475,356
HQU	641,350	\$13,026,753

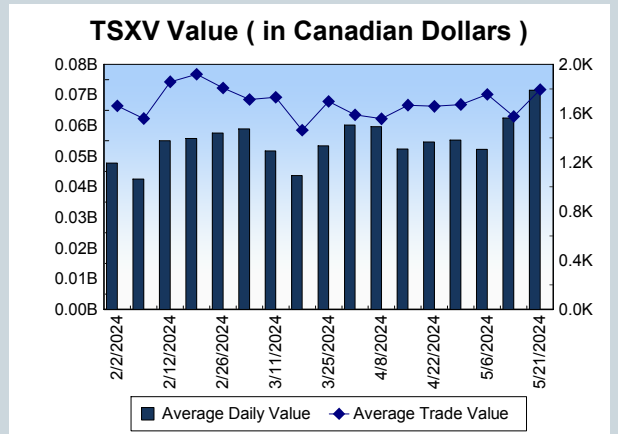
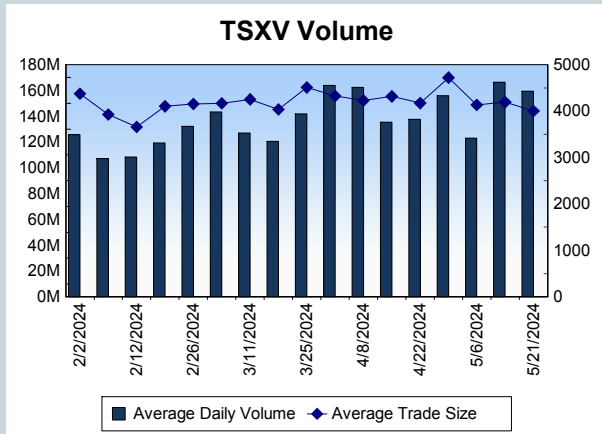
<b>Block Trades</b>	<b>Non Block Trades</b>
1,261	735,812

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	22,984,100
NATIONAL BANK FINANCIAL	20,257,500
BMO NESBITT BURNS INC.	17,903,800
INSTINET CANADA LTD.	15,066,500
SOCIETE GENERALE CAPITA	13,401,000

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
SU	8,009,200
MFC	7,879,400
ENB	7,690,900
IMG	3,870,500
PPL	3,494,900

TSXV	
Daily Volume	120,378,987
Daily Value	\$54,689,949
Daily Trades	31,639
Daily Symbols Traded	1,036

TSXV ANONYMOUS TRADING	
Daily Volume	62,545,748
Daily Value	\$31,671,541
Average Trade Size	3,970
% TSXV Volume	51.96%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
FRDY.H	3,492,576	\$198,677
SEI	2,839,197	\$3,868,543
CLM	2,579,750	\$103,703
SBBC	2,472,185	\$1,371,100
YFI	2,064,000	\$93,905
MTX	1,897,009	\$19,005
MAU	1,846,089	\$2,649,097
ADZN	1,779,348	\$964,267
GSVR	1,717,266	\$456,576
SIC	1,533,707	\$62,108
CPL	1,323,942	\$27,259
GIT	1,200,000	\$12,000
BFM	1,179,310	\$2,544,676
RHC.WT.B	1,119,265	\$16,789
SOU	1,053,185	\$217,911
TMG	1,043,616	\$271,810
BIG	925,448	\$772,143
CVV	906,998	\$525,208
VRR	900,754	\$92,563
KRY	876,641	\$171,534

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	36,549	\$4,045,156
SEI	2,839,197	\$3,868,543
MAU	1,846,089	\$2,649,097
BFM	1,179,310	\$2,544,676
VZLA	723,448	\$1,724,351
EU	259,963	\$1,652,638
LCX	394,887	\$1,420,348
SBBC	2,472,185	\$1,371,100
ARTG	98,659	\$1,048,981
LMN	26,504	\$1,028,491
HIVE	275,521	\$971,420
ADZN	1,779,348	\$964,267
BIG	925,448	\$772,143
ABRA	253,904	\$657,448
ISO	148,507	\$629,133
RECO	495,253	\$613,144
LITH	716,603	\$529,469
PNG	532,224	\$528,590
SGML	23,835	\$526,536
CVV	906,998	\$525,208

Dark TSX/TSXV Trading			
Volume	18,019,140	Daily Trades	83,173
Value	553,207,452	Daily Symbols Traded	1,207