

# DAILY REPORT



For more information, email [trading\\_sales@tsx.com](mailto:trading_sales@tsx.com)

May 27, 2024

Indices	May 27 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	22,373.38	22,320.87		0.24 %
S&P/TSX 60 Index	1,337.00	1,335.33		0.12 %
S&P/TSX Venture Composite	606.41	607.95		-0.25 %
S&P/TSX Completion Index	1,364.47	1,355.06		0.69 %
S&P/TSX Smallcap Index	774.63	768.15		0.84 %

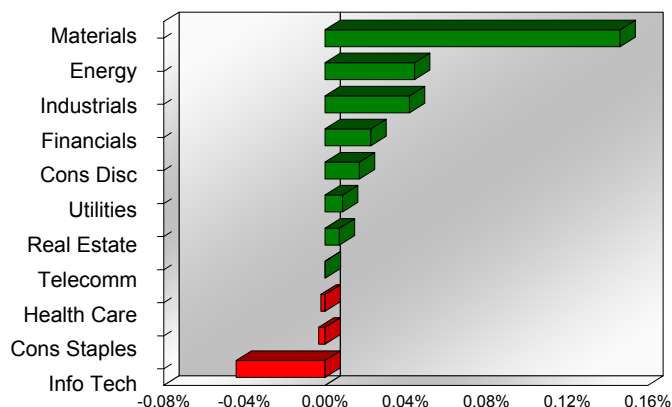
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
159	60	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
ABX	4.60	CSU	-12.73
AEM	4.58	BN	-5.54
CNR	3.69	TD	-3.82
PAAS	3.15	TRI	-3.39
BNS	2.72	NA	-1.74
MFC	2.66	MRU	-0.94
CP	2.48	WN	-0.74
NTR	2.47	CCL.B	-0.73
SHOP	2.45	EMA	-0.65
RY	2.26	L	-0.58

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
OSK	4.75%	CSU	-2.49%
PAAS	4.14%	BHC	-2.30%
BTO	4.00%	QBR.B	-1.58%
NGD	3.72%	TRI	-1.37%
SIL	3.70%	ASTL	-1.02%
AOI	2.88%	CCL.B	-1.01%
FTT	2.56%	CIX	-0.94%
NVA	2.54%	WN	-0.93%
MAG	2.52%	BN	-0.91%
FVI	2.41%	NVEI	-0.82%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Materials	50	12.51 %	\$400.41	32.64
Energy	41	18.42 %	\$589.40	9.90
Industrials	27	13.78 %	\$440.93	9.35
Financials	27	30.88 %	\$988.21	5.05
Consumer Discretionary	13	3.44 %	\$110.21	3.79
Utilities	15	3.84 %	\$122.79	1.94
Real Estate	20	2.01 %	\$64.16	1.56
Communication Services	5	3.14 %	\$100.42	0.01
Health Care	4	0.26 %	\$8.47	-0.47
Consumer Staples	11	4.21 %	\$134.62	-0.71
Information Technology	10	7.50 %	\$240.06	-9.85
<b>S&amp;P/TSX Composite Index</b>	<b>223</b>	<b>100.00 %</b>	<b>\$3,199.68</b>	<b>53.22</b>

S&P/TSX Composite Index - Sectors Returns



This report is published by TSX Inc. TSX Inc. does not guarantee either the completeness or the accuracy of this information. The information contained in this report is provided for informational purposes only and you agree not to rely upon the information contained in this report for any trading, business or financial purpose. These sheets are printed in Canada and issued by TSX Inc. under the express condition, to which everyone receiving or making use thereof assents, that no liability shall be incurred by TSX Inc. or its affiliated companies or any other vendor or donor, including, without limitation, for reliance on or for any errors or inaccuracies in this report. Neither TMX Group Limited, TSX Inc., nor any of their affiliated companies, guarantees the completeness of the information contained in this document and are not responsible for any errors or omission in or your use of, or reliance on, the information. This publication is under copyright. © 2016 TSX Inc. All rights reserved. Do not copy, distribute, sell or modify this publication without the prior written consent of TSX Inc. <http://www.tsx.com/trading>

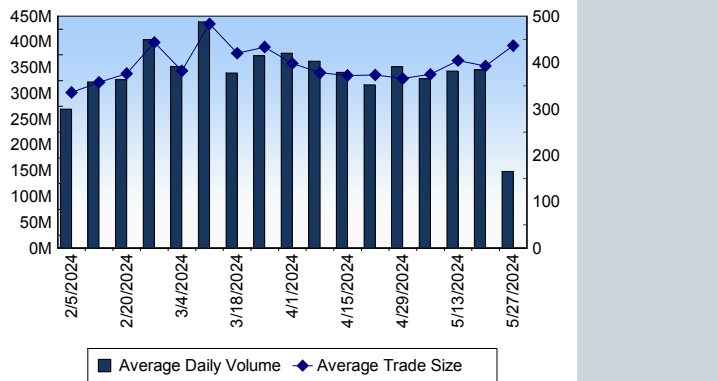
## TSX

Daily Volume	148,653,382
Daily Value	\$4,138,998,728
Daily Trades	340,519
Daily Symbols Traded	1,975

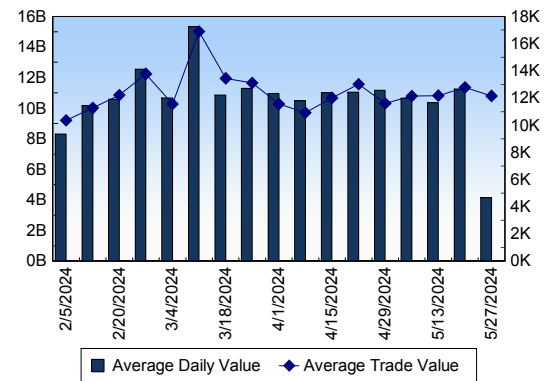
## TSX ANONYMOUS TRADING

Daily Volume	55,593,821
Daily Value	\$1,566,463,044
Average Trade Size	390
% TSX Volume	37.40 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
FT	10,711,248	\$1,156,189
GWO	7,221,692	\$308,256,922
ENB	7,097,450	\$351,815,439
MFC	4,152,954	\$151,651,076
SU	3,699,291	\$204,482,177
PPL	2,837,494	\$141,197,905
XEG	2,684,676	\$51,086,466
HNU	2,104,835	\$11,443,730
QBR.B	2,080,447	\$61,380,949
SLF	2,018,394	\$141,702,789
BTE	1,905,587	\$9,142,238
CNQ	1,700,314	\$178,133,547
SGY	1,640,240	\$11,282,105
TD	1,620,684	\$124,797,639
BTO	1,406,555	\$5,450,955
FM	1,402,706	\$25,596,703
AIDX	1,356,939	\$2,586,331
FF	1,331,429	\$186,381
DN	1,254,255	\$25,091
BAM	1,201,366	\$66,493,978

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
ENB	7,097,450	\$351,815,439
GWO	7,221,692	\$308,256,922
SU	3,699,291	\$204,482,177
CNQ	1,700,314	\$178,133,547
MFC	4,152,954	\$151,651,076
SLF	2,018,394	\$141,702,789
PPL	2,837,494	\$141,197,905
TD	1,620,684	\$124,797,639
RY	586,638	\$84,463,083
CNR	394,207	\$68,750,331
BAM	1,201,366	\$66,493,978
BNS	968,590	\$63,535,311
QBR.B	2,080,447	\$61,380,949
XEG	2,684,676	\$51,086,466
BMO	387,555	\$50,694,412
CM	623,291	\$41,413,605
TRI	172,193	\$40,960,796
RCI.B	756,716	\$40,603,696
SHOP	504,015	\$39,406,970
CSU	10,368	\$38,778,952

### ETF Trading

Daily Volume	17,059,769	Average Trade Value	\$10,524
Daily Value	\$383,675,952	Average Trade Size	468
# Trades	36,457	# of ETFs Traded	855

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XEG	2,684,676	\$51,086,466
HNU	2,104,835	\$11,443,730
XIU	465,076	\$15,683,152
HOD	455,446	\$3,151,065
DLR	402,830	\$5,599,740
BTCC.B	351,272	\$4,772,850
ETHX.B	271,360	\$5,230,204
BTCC	261,060	\$3,437,584
ZEB	244,486	\$8,910,665
ZMMK	240,803	\$12,062,366

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XEG	2,684,676	\$51,086,466
VFV	159,747	\$20,594,787
XIU	465,076	\$15,683,152
ZMMK	240,803	\$12,062,366
HND	193,779	\$11,924,534
HNU	2,104,835	\$11,443,730
PSA	197,634	\$9,922,567
ZEB	244,486	\$8,910,665
CASH	151,740	\$7,613,370
XSP	111,830	\$6,237,095

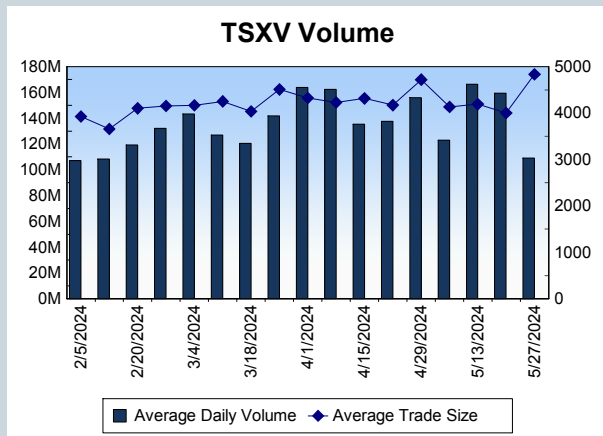
<b>Block Trades</b>	<b>Non Block Trades</b>
478	340,041

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	16,939,600
RBC CAPITAL MARKETS	11,202,400
NATIONAL BANK FINANCIAL	8,142,100
SCOTIA CAPITAL INC.	7,084,700
TD SECURITIES INC.	4,987,800

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
GWO	6,842,800
ENB	6,469,700
MFC	3,042,800
SU	2,876,700
PPL	2,295,300

TSXV	
Daily Volume	109,141,260
Daily Value	\$40,282,441
Daily Trades	22,572
Daily Symbols Traded	1,025

TSXV ANONYMOUS TRADING	
Daily Volume	54,326,430
Daily Value	\$25,497,315
Average Trade Size	4,881
% TSXV Volume	49.78%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
LMR	8,885,570	\$408,236
EOG	2,884,116	\$802,183
FARM	2,859,525	\$191,827
DM	2,130,000	\$32,060
SVRS	1,795,865	\$327,866
JRV	1,740,767	\$26,707
BIG	1,610,389	\$1,279,755
BFM	1,444,748	\$3,100,523
FPC	1,416,777	\$383,440
CUU	1,179,822	\$318,683
FG	1,081,581	\$55,849
IPT	1,078,074	\$313,345
SEI	1,064,669	\$1,466,538
MTX	1,063,000	\$10,630
AGMR.WT.B	1,058,200	\$30,036
BOAT	1,053,456	\$15,245
BIGT	1,044,000	\$26,100
BGD	897,500	\$41,405
EGT	874,610	\$17,492
RHC	851,920	\$69,179

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	32,379	\$3,652,042
BFM	1,444,748	\$3,100,523
SEI	1,064,669	\$1,466,538
LMN	36,529	\$1,406,757
VZLA	525,408	\$1,296,838
BIG	1,610,389	\$1,279,755
ARTG	97,022	\$1,033,389
RML	787,707	\$1,024,610
HIVE	264,792	\$961,299
EOG	2,884,116	\$802,183
GOT	589,762	\$551,791
FDR	235,477	\$432,671
LMR	8,885,570	\$408,236
NFG	79,535	\$388,715
FPC	1,416,777	\$383,440
AEP	244,133	\$363,483
CVX	778,230	\$363,249
INTR	632,689	\$355,236
WAM	344,437	\$337,963
SVRS	1,795,865	\$327,866

Dark TSX/TSXV Trading			
Volume	7,375,980	Daily Trades	38,135
Value	236,422,961	Daily Symbols Traded	1,310