## **DAILY REPORT**



For more information, email trading sales@tsx.com

May 31, 2024

| Indices                   | May 31 Close | Previous Close | Change | % Change |
|---------------------------|--------------|----------------|--------|----------|
| S&P/TSX Composite Index   | 22,269.12    | 22,071.71      |        | 0.89 %   |
| S&P/TSX 60 Index          | 1,333.15     | 1,319.53       |        | 1.03 %   |
| S&P/TSX Venture Composite | 610.87       | 614.96         |        | -0.66 %  |
| S&P/TSX Completion Index  | 1,348.00     | 1,343.73       |        | 0.32 %   |
| S&P/TSX Smallcap Index    | 771.84       | 769.88         |        | 0.25 %   |

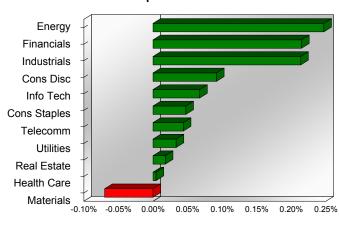
| S&P/TSX Composite Index |           |           |
|-------------------------|-----------|-----------|
| Advancers               | Decliners | Unchanged |
| 145                     | 74        | 3         |

| S&P/TSX Composite Index      |                    |                            |                    |
|------------------------------|--------------------|----------------------------|--------------------|
| Top 10 Index<br>Contributors |                    | Top 10 Index<br>Detractors |                    |
| Constituent                  | Index Contribution | Constituent                | Index Contribution |
| CP                           | 15.68              | CM                         | -10.17             |
| CNR                          | 15.46              | WPM                        | -6.75              |
| ENB                          | 13.68              | AEM                        | -3.15              |
| TD                           | 12.87              | FNV                        | -3.09              |
| DOL                          | 10.64              | ABX                        | -2.06              |
| CSU                          | 10.08              | CLS                        | -1.86              |
| BN                           | 9.79               | GWO                        | -1.65              |
| SU                           | 9.40               | BAM                        | -1.63              |
| ВМО                          | 8.84               | FM                         | -1.50              |
| CNQ                          | 7.67               | LUN                        | -1.48              |

| S&P/TSX Composite Index |        |                  |        |
|-------------------------|--------|------------------|--------|
| Top 10 Advancers        |        | Top 10 Decliners |        |
| Constituent             | Return | Constituent      | Return |
| ATZ                     | 5.06%  | LB               | -6.52% |
| MATR                    | 4.82%  | DOO              | -6.10% |
| DOL                     | 4.23%  | CWB              | -4.20% |
| BHC                     | 4.19%  | NG               | -3.41% |
| AOI                     | 3.98%  | LSPD             | -3.14% |
| CIX                     | 3.39%  | CLS              | -2.96% |
| CTC.A                   | 3.35%  | CS               | -2.93% |
| PSK                     | 3.28%  | WPM              | -2.88% |
| ATS                     | 2.50%  | BLDP             | -2.55% |
| PSI                     | 2.49%  | IMG              | -2.55% |

| S&P/TSX Composite Index    |              |          |            |              |
|----------------------------|--------------|----------|------------|--------------|
| Sector                     | # of Index   | Weight   | Market Cap | Index        |
|                            | Constituents |          | (\$B)      | Contribution |
| Energy                     | 40           | 18.56 %  | \$589.91   | 54.50        |
| Financials                 | 27           | 30.79 %  | \$978.82   | 47.38        |
| Industrials                | 27           | 13.71 %  | \$435.86   | 47.13        |
| Consumer<br>Discretionary  | 13           | 3.50 %   | \$111.38   | 20.22        |
| Information<br>Technology  | 10           | 7.57 %   | \$240.61   | 14.89        |
| Consumer Staples           | 11           | 4.20 %   | \$133.54   | 10.46        |
| Communication<br>Services  | 5            | 3.20 %   | \$101.64   | 9.68         |
| Utilities                  | 15           | 3.80 %   | \$120.96   | 7.37         |
| Real Estate                | 20           | 1.99 %   | \$63.41    | 3.92         |
| Health Care                | 4            | 0.27 %   | \$8.52     | 0.94         |
| Materials                  | 50           | 12.41 %  | \$394.48   | -15.46       |
| S&P/TSX Composite<br>Index | 222          | 100.00 % | \$3,179.11 | 201.03       |

## S&P/TSX Composite Index - Sectors Returns



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## Daily Volume Daily Value Daily Trades

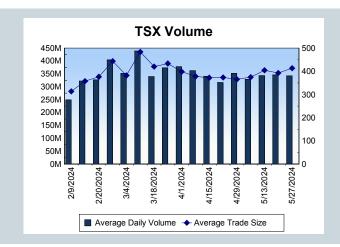
Daily Symbols Traded

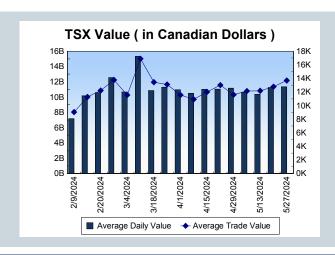
537,379,860 \$18,657,808,611 1,033,085 2,042

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

295,567,120 \$10,346,325,314 528 55.00 %





| Top 20 TSX Symbols by Volume |            |               |  |
|------------------------------|------------|---------------|--|
| Symbol                       | TSX Volume | TSX Value     |  |
| ENB                          | 12,935,801 | \$643,514,242 |  |
| SU                           | 11,890,302 | \$657,089,117 |  |
| LUN                          | 10,247,117 | \$160,719,031 |  |
| CVE                          | 9,608,979  | \$272,259,597 |  |
| K                            | 8,769,501  | \$96,919,075  |  |
| ABX                          | 7,734,366  | \$179,956,635 |  |
| IAU                          | 7,721,146  | \$11,494,164  |  |
| MFC                          | 7,708,780  | \$272,291,519 |  |
| TD                           | 7,693,981  | \$584,709,368 |  |
| EDR                          | 7,269,790  | \$39,456,534  |  |
| СМ                           | 7,089,817  | \$478,042,455 |  |
| Т                            | 6,832,203  | \$152,928,690 |  |
| ARX                          | 6,553,374  | \$168,840,524 |  |
| CS                           | 6,131,477  | \$58,923,253  |  |
| TRP                          | 5,978,290  | \$313,500,462 |  |
| ECN                          | 5,875,194  | \$10,228,607  |  |
| SLF                          | 5,771,227  | \$392,068,318 |  |
| FM                           | 5,663,239  | \$98,982,897  |  |
| GWO                          | 5,250,556  | \$215,018,552 |  |
| POW                          | 5,215,501  | \$206,219,283 |  |

| Top 20 TSX Symbols by Value |            |               |
|-----------------------------|------------|---------------|
| Symbol                      | TSX Volume | TSX Value     |
| SU                          | 11,890,302 | \$657,089,117 |
| ENB                         | 12,935,801 | \$643,514,242 |
| RY                          | 3,991,627  | \$592,150,517 |
| TD                          | 7,693,981  | \$584,709,368 |
| ВМО                         | 4,044,607  | \$489,206,424 |
| СМ                          | 7,089,817  | \$478,042,455 |
| CSU                         | 114,766    | \$434,232,261 |
| CNR                         | 2,305,849  | \$397,925,823 |
| SLF                         | 5,771,227  | \$392,068,318 |
| WPM                         | 4,566,403  | \$341,780,907 |
| SHOP                        | 4,026,296  | \$323,324,867 |
| TRP                         | 5,978,290  | \$313,500,462 |
| CP                          | 2,834,695  | \$306,286,076 |
| BNS                         | 4,633,563  | \$298,018,785 |
| GIB.A                       | 2,131,566  | \$286,135,877 |
| MFC                         | 7,708,780  | \$272,291,519 |
| CVE                         | 9,608,979  | \$272,259,597 |
| BN                          | 4,549,636  | \$269,416,885 |
| AEM                         | 2,766,765  | \$257,110,992 |
| cco                         | 3,359,325  | \$254,100,976 |

|              |               | ETF Trading         |          |
|--------------|---------------|---------------------|----------|
| Daily Volume | 33,186,214    | Average Trade Value | \$14,240 |
| Daily Value  | \$804,222,590 | Average Trade Size  | 588      |
| # Trades     | 56,476        | # of ETFs Traded    | 943      |

| Top 10 ETFs by TSX Volume |               |               |
|---------------------------|---------------|---------------|
| Symbol                    | Market Volume | Market Value  |
| HNU                       | 3,809,764     | \$17,210,823  |
| ZEB                       | 3,043,890     | \$109,419,058 |
| XIU                       | 2,539,492     | \$84,869,942  |
| HQD                       | 1,677,529     | \$23,156,739  |
| HQU                       | 938,102       | \$18,147,564  |
| HOU                       | 772,300       | \$10,586,256  |
| HGD                       | 737,307       | \$2,560,341   |
| DLR.U                     | 722,753       | \$7,366,124   |
| DLR                       | 665,150       | \$9,244,027   |
| XEG                       | 642,151       | \$12,320,360  |

| Т      | op 10 ETFs by TSX Val | lue           |
|--------|-----------------------|---------------|
| Symbol | Market Volume         | Market Value  |
| ZEB    | 3,043,890             | \$109,419,058 |
| XIU    | 2,539,492             | \$84,869,942  |
| ZSP    | 507,483               | \$39,646,837  |
| VFV    | 230,474               | \$29,191,936  |
| CASH   | 574,418               | \$28,729,427  |
| HQD    | 1,677,529             | \$23,156,739  |
| HQU    | 938,102               | \$18,147,564  |
| HNU    | 3,809,764             | \$17,210,823  |
| HXT    | 267,720               | \$15,143,472  |
| XUT    | 510,163               | \$13,059,841  |

**Non Block Trades** 

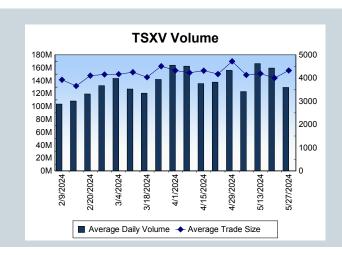
**Block Trades** 5,079 1,028,006

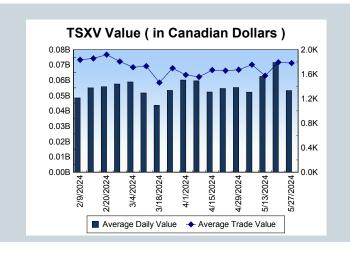
| Top 5 Block Trade Bro    | kers by Volume   |
|--------------------------|------------------|
| Broker                   | TSX Block Volume |
| DDO CADITAL MADICETO     | F7 FF4 400       |
| RBC CAPITAL MARKETS      | 57,554,100       |
| BMO NESBITT BURNS INC.   | 53,574,300       |
| UBS SECURITIES CANADA IN | 33,171,100       |
| CIBC WORLD MARKETS INC.  | 31,611,900       |
| VIRTU CANADA CORP        | 27.383.300       |

| TSXV                 |              |
|----------------------|--------------|
| Daily Volume         | 116,180,289  |
| Daily Value          | \$57,125,393 |
| Daily Trades         | 29,913       |
| Daily Symbols Traded | 1,078        |

| Top 5 Block Trade Symbols by Volume |                  |  |  |
|-------------------------------------|------------------|--|--|
| Symbol                              | TSX Block Volume |  |  |
| SU                                  | 9,132,400        |  |  |
| ENB                                 | 9,059,200        |  |  |
| LUN                                 | 7,159,000        |  |  |
| K                                   | 5,917,500        |  |  |
| CVE                                 | 5,787,800        |  |  |

| TSXV ANONYMOUS TRADING   |   |  |
|--|---|--|
| Daily Volume<br>Daily Value<br>Average Trade Size<br>% TSXV Volume | 61,031,616<br>\$35,562,496<br>3,968<br>52.53% |  |
|  |   |  |





| Top 20 TSXV Symbols by Volume |             |             |  |  |
|-------------------------------|-------------|-------------|--|--|
| Symbol                        | TSXV Volume | TSXV Value  |  |  |
| SAG                           | 2,681,681   | \$99,157    |  |  |
| GSVR                          | 2,019,185   | \$613,620   |  |  |
| SRQ                           | 1,867,040   | \$597,556   |  |  |
| BSK                           | 1,739,922   | \$106,649   |  |  |
| GQ                            | 1,525,000   | \$44,088    |  |  |
| LMR                           | 1,377,543   | \$63,738    |  |  |
| GRSL                          | 1,299,771   | \$295,985   |  |  |
| EOG                           | 1,203,456   | \$319,151   |  |  |
| CBR                           | 1,143,120   | \$394,075   |  |  |
| SCZ                           | 1,112,909   | \$517,896   |  |  |
| PNPN                          | 1,031,754   | \$701,685   |  |  |
| FWTC                          | 1,026,500   | \$19,674    |  |  |
| SEI                           | 1,018,279   | \$1,376,713 |  |  |
| ATX                           | 1,015,053   | \$1,516,090 |  |  |
| CAM                           | 964,982     | \$358,436   |  |  |
| AGX                           | 964,633     | \$292,469   |  |  |
| GXU                           | 951,446     | \$95,681    |  |  |
| ONYX                          | 936,325     | \$261,227   |  |  |
| TAU                           | 903,819     | \$631,636   |  |  |
| СН                            | 901,879     | \$63,138    |  |  |

| Top 20 TSXV Symbols by Value |             |              |  |  |  |  |
|------------------------------|-------------|--------------|--|--|--|--|
| Symbol                       | TSXV Volume | TSXV Value   |  |  |  |  |
| TOI                          | 96,949      | \$11,442,090 |  |  |  |  |
| BFM                          | 876,449     | \$1,927,265  |  |  |  |  |
| ATX                          | 1,015,053   | \$1,516,090  |  |  |  |  |
| LMN                          | 38,778      | \$1,510,267  |  |  |  |  |
| SEI                          | 1,018,279   | \$1,376,713  |  |  |  |  |
| ARTG                         | 123,822     | \$1,329,138  |  |  |  |  |
| VZLA                         | 474,723     | \$1,195,531  |  |  |  |  |
| EU                           | 112,296     | \$744,871    |  |  |  |  |
| OSI                          | 405,355     | \$727,336    |  |  |  |  |
| PNPN                         | 1,031,754   | \$701,685    |  |  |  |  |
| RML                          | 457,904     | \$644,386    |  |  |  |  |
| WED                          | 155,011     | \$640,315    |  |  |  |  |
| TAU                          | 903,819     | \$631,636    |  |  |  |  |
| GSVR                         | 2,019,185   | \$613,620    |  |  |  |  |
| SGML                         | 28,713      | \$597,781    |  |  |  |  |
| SRQ                          | 1,867,040   | \$597,556    |  |  |  |  |
| HIVE                         | 169,424     | \$587,628    |  |  |  |  |
| CVV                          | 790,717     | \$539,833    |  |  |  |  |
| NFG                          | 111,821     | \$530,796    |  |  |  |  |
| BRVO                         | 142,121     | \$526,769    |  |  |  |  |

| Dark TSX/TSXV Trading |             |                      |         |  |  |
|-----------------------|-------------|----------------------|---------|--|--|
| Volume                | 22,528,520  | Daily Trades         | 108,468 |  |  |
| Value                 | 787,255,387 | Daily Symbols Traded | 1,241   |  |  |