## **DAILY REPORT**



For more information, email trading sales@tsx.com

June 3, 2024

Indices	June 3 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	22,116.69	22,269.12		-0.68 %
S&P/TSX 60 Index	1,323.59	1,333.15		-0.72 %
S&P/TSX Venture Composite	605.92	610.87		-0.81 %
S&P/TSX Completion Index	1,340.64	1,348.00		-0.55 %
S&P/TSX Smallcap Index	764.21	771.84		-0.99 %

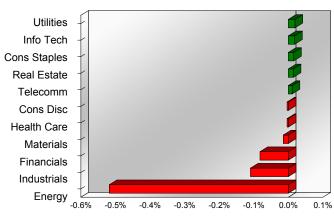
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
99	121	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
GFL	7.76	CNQ	-34.59
ABX	6.45	SU	-22.89
SHOP	6.28	CVE	-15.15
QSR	4.71	CP	-14.86
CM	3.51	TD	-9.66
BN	2.23	RY	-8.88
AEM	2.19	CNR	-7.62
FNV	2.19	DOL	-6.21
NA	1.71	IMO	-5.95
WPM	1.54	CCO	-5.56

	S&P/TSX Composite Index		
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
GFL	10.42%	BTE	-6.59%
FCR.UN	3.48%	CVE	-6.05%
DOO	2.63%	HWX	-5.90%
PSI	2.61%	PD	-5.83%
TSU	2.58%	VRN	-5.82%
CCA	2.37%	IMO	-5.78%
DPM	2.31%	TVE	-5.73%
OSK	2.27%	WCP	-5.15%
QSR	2.24%	MEG	-4.93%
ABX	2.19%	VET	-4.92%

\$	S&P/TSX Co	mposite Ir	idex	
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Utilities	15	3.85 %	\$121.56	4.33
Information Technology	10	7.64 %	\$241.17	4.09
Consumer Staples	11	4.25 %	\$134.04	3.53
Real Estate	20	2.02 %	\$63.85	3.22
Communication Services	5	3.23 %	\$102.00	2.50
Consumer Discretionary	13	3.52 %	\$111.22	-0.81
Health Care	4	0.27 %	\$8.40	-0.82
Materials	50	12.48 %	\$393.93	-3.25
Financials	27	30.92 %	\$976.19	-18.27
Industrials	27	13.69 %	\$432.21	-24.40
Energy	40	18.14 %	\$572.78	-115.32
S&P/TSX Composite Index	222	100.00 %	\$3,157.35	-145.21

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



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Daily Volume
Daily Value
Daily Trades

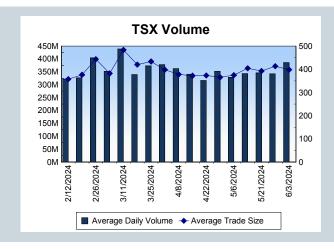
Daily Symbols Traded

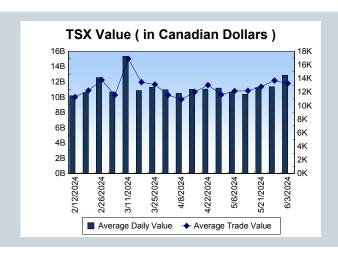
386,145,141 \$12,857,226,290 969,688 2,068

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

190,665,270 \$6,511,074,708 378 49.38 %





Top 20 TSX Symbols by Volume			
Symbol	TSX Volume	TSX Value	
SU	16,420,316	\$872,003,123	
GWO	13,127,917	\$538,396,819	
ENB	11,679,974	\$580,514,618	
BTE	10,178,786	\$48,081,842	
TRP	9,112,607	\$476,328,326	
CVE	8,044,758	\$217,414,942	
MFC	7,528,805	\$265,662,269	
HNU	6,882,140	\$34,435,466	
СМ	6,506,959	\$442,960,661	
ABX	5,461,179	\$129,238,521	
ATH	5,458,468	\$26,343,645	
BITF	4,919,512	\$15,582,772	
TVE	4,847,810	\$17,827,622	
TD	4,598,638	\$347,009,793	
POW	4,454,324	\$175,962,205	
SLF	4,440,441	\$301,058,390	
K	3,795,086	\$41,855,314	
CS	3,774,260	\$35,405,661	
LUN	3,738,600	\$58,311,794	
CNQ	3,678,724	\$369,131,486	

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
SU	16,420,316	\$872,003,123	
ENB	11,679,974	\$580,514,618	
GWO	13,127,917	\$538,396,819	
TRP	9,112,607	\$476,328,326	
RY	3,064,742	\$453,722,345	
СМ	6,506,959	\$442,960,661	
CNQ	3,678,724	\$369,131,486	
TD	4,598,638	\$347,009,793	
ВМО	2,857,346	\$346,072,548	
SLF	4,440,441	\$301,058,390	
NA	2,555,604	\$299,287,124	
MFC	7,528,805	\$265,662,269	
AEM	2,564,897	\$239,839,670	
BNS	3,665,705	\$235,750,057	
CVE	8,044,758	\$217,414,942	
CNR	1,104,568	\$190,594,969	
POW	4,454,324	\$175,962,205	
TRI	655,902	\$150,817,470	
BCE	2,829,521	\$132,210,228	
SHOP	1,630,085	\$131,824,251	

		ETF Trading	
Daily Volume	37,718,304	Average Trade Value	\$13,035
Daily Value	\$831,018,066	Average Trade Size	592
# Trades	63,753	# of ETFs Traded	935

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HNU	6,882,140	\$34,435,466
XIU	2,219,138	\$74,205,276
HOU	2,143,622	\$27,560,797
XEG	2,049,759	\$38,360,871
ZEB	1,728,782	\$62,422,250
DLR	1,336,878	\$18,574,648
HOD	1,317,236	\$9,939,437
DLR.U	1,151,657	\$11,740,843
HQU	788,868	\$15,611,146
HGD	546,505	\$1,879,335

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	2,219,138	\$74,205,276
ZEB	1,728,782	\$62,422,250
XEG	2,049,759	\$38,360,871
HNU	6,882,140	\$34,435,466
ZSP	408,170	\$32,163,092
HOU	2,143,622	\$27,560,797
HND	390,982	\$25,250,242
VFV	186,151	\$23,775,807
XSP	339,930	\$18,811,164
DLR	1,336,878	\$18,574,648

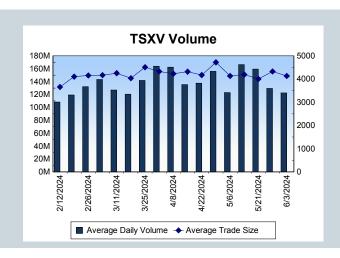
**Block Trades** 1,401 968,287

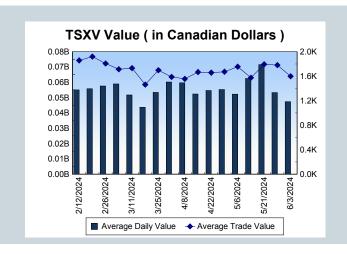
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	30,753,300
CIBC WORLD MARKETS INC.	26,723,000
GOLDMAN SACHS CANADA I	26,289,000
RBC CAPITAL MARKETS	24,145,400
SCOTIA CAPITAL INC.	23.746.100

TSXV	
Daily Volume Daily Value	122,437,321 \$47,329,774
Daily Trades	29,620
Daily Symbols Traded	1,070

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
SU	13,212,800		
GWO	12,011,900		
ENB	8,340,700		
TRP	7,403,900		
MFC	4,968,800		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	67,992,002 \$28,248,982 4,546 55,53%			
	00.0070			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
YTY	4,752,000	\$98,720		
SRQ	1,898,505	\$438,660		
LAB	1,855,673	\$186,073		
MAI	1,818,313	\$651,089		
SAG	1,814,211	\$73,758		
DOC	1,800,750	\$61,337		
CMIL	1,711,000	\$25,665		
BRC	1,491,041	\$455,456		
GSHR	1,307,526	\$348,851		
PNPN	1,265,863	\$873,780		
LMR	1,185,351	\$53,319		
BIG	1,184,538	\$927,231		
ARJN	1,165,000	\$5,825		
BFM	1,157,498	\$2,519,580		
MUR	1,130,000	\$28,250		
GRSL	1,112,113	\$250,534		
CAM	1,037,718	\$459,194		
ICM	1,028,608	\$15,189		
RML	1,014,075	\$1,420,978		
FUU	1,002,952	\$371,755		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
BFM	1,157,498	\$2,519,580			
ARTG	150,957	\$1,651,885			
TOI	13,302	\$1,542,543			
HIVE	404,323	\$1,427,824			
RML	1,014,075	\$1,420,978			
LMN	34,545	\$1,314,770			
VZLA	541,986	\$1,313,364			
SEI	856,491	\$1,116,633			
ATX	686,545	\$1,002,768			
BIG	1,184,538	\$927,231			
PNPN	1,265,863	\$873,780			
EU	120,463	\$773,855			
GOT	775,616	\$763,863			
HITI	201,981	\$709,611			
PNG	711,229	\$698,342			
SGD	119,611	\$698,321			
MAI	1,818,313	\$651,089			
LTH	611,549	\$522,951			
RECO	376,077	\$467,212			
ISO	111,357	\$466,283			

Dark TSX/TSXV Trading					
Volume	22,610,010	Daily Trades	104,263		
Value	754,469,367	Daily Symbols Traded	1,297		