

# DAILY REPORT



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June 24, 2024

Indices	June 24 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	21,848.59	21,554.86		1.36 %
S&P/TSX 60 Index	1,304.84	1,287.33		1.36 %
S&P/TSX Venture Composite	563.81	570.71		-1.21 %
S&P/TSX Completion Index	1,335.89	1,317.79		1.37 %
S&P/TSX Smallcap Index	753.18	743.44		1.31 %

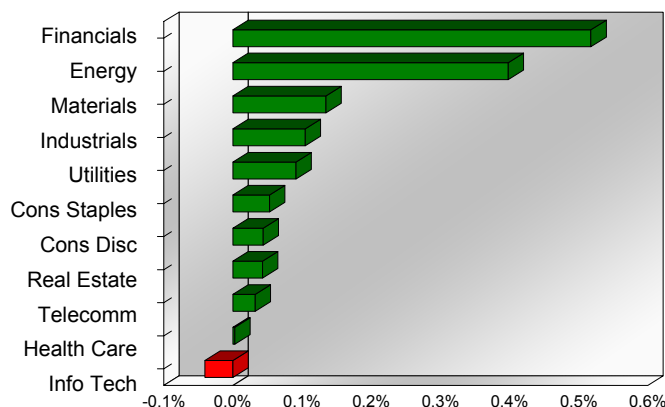
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
175	47	0

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	30.59	SHOP	-10.20
CNQ	23.35	CCO	-5.37
TD	18.06	CLS	-2.94
SU	14.07	OR	-1.47
BN	10.13	GFL	-1.17
BNS	8.70	BBD.B	-1.15
MFC	7.81	OTEX	-0.95
BMO	7.74	NXE	-0.73
CP	7.54	TRI	-0.52
CM	7.30	WFG	-0.48

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
AOI	10.34%	OR	-5.38%
BIR	6.47%	EFR	-4.94%
FM	6.13%	CLS	-4.92%
ATH	5.71%	BLDP	-2.90%
TVE	5.16%	CCO	-2.60%
NVA	5.06%	NXE	-2.54%
PD	4.95%	FVI	-2.46%
BTE	4.92%	BBD.B	-2.23%
ERO	4.90%	CFP	-2.21%
IVN	4.64%	SII	-2.11%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	27	30.67 %	\$958.65	111.61
Energy	41	18.05 %	\$564.21	85.80
Materials	52	12.17 %	\$380.48	28.97
Industrials	28	14.00 %	\$437.76	22.55
Utilities	15	3.80 %	\$118.94	19.70
Consumer Staples	11	4.27 %	\$133.46	11.37
Consumer Discretionary	13	3.56 %	\$111.23	9.47
Real Estate	20	2.04 %	\$63.70	9.23
Communication Services	5	3.15 %	\$98.53	6.93
Health Care	4	0.28 %	\$8.76	0.56
Information Technology	10	8.01 %	\$250.45	-8.77
<b>S&amp;P/TSX Composite Index</b>	<b>226</b>	<b>100.00 %</b>	<b>\$3,126.16</b>	<b>297.43</b>

S&P/TSX Composite Index - Sectors Returns



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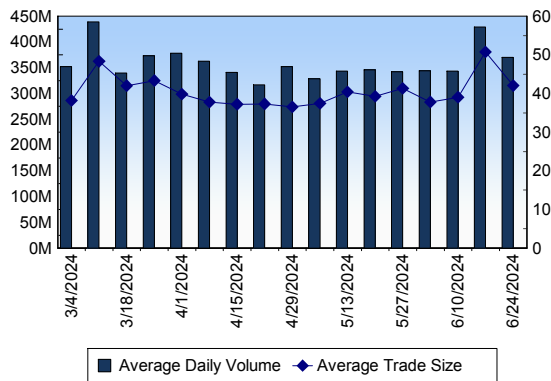
## TSX

Daily Volume	370,412,034
Daily Value	\$13,075,404,059
Daily Trades	880,881
Daily Symbols Traded	2,048

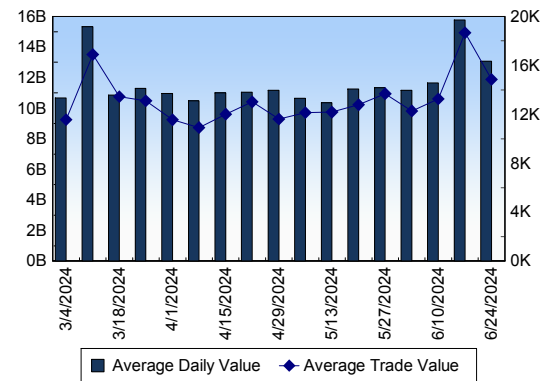
## TSX ANONYMOUS TRADING

Daily Volume	161,142,077
Daily Value	\$5,610,180,124
Average Trade Size	393
% TSX Volume	43.50 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TRP	17,063,164	\$910,541,672
FCU	13,224,712	\$15,429,334
SU	9,334,481	\$482,429,165
ENB	8,882,080	\$425,867,133
CM	8,796,518	\$581,407,757
TD	8,794,754	\$662,305,986
CNQ	7,525,434	\$366,205,593
MFC	7,118,768	\$254,799,053
PPL	6,861,027	\$343,081,294
ATH	6,545,941	\$33,543,052
CVE	6,416,237	\$168,160,318
XIU	5,459,041	\$179,709,973
BTE	5,056,981	\$23,496,440
BNS	4,737,413	\$297,149,553
VRN	4,523,595	\$48,562,781
HNU	4,291,313	\$22,824,231
POW	4,192,382	\$160,105,818
RY	3,989,385	\$577,482,455
SHOP	3,911,249	\$343,964,516
BITF	3,804,702	\$14,084,194

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TRP	17,063,164	\$910,541,672
TD	8,794,754	\$662,305,986
CM	8,796,518	\$581,407,757
RY	3,989,385	\$577,482,455
SU	9,334,481	\$482,429,165
ENB	8,882,080	\$425,867,133
CNQ	7,525,434	\$366,205,593
SHOP	3,911,249	\$343,964,516
PPL	6,861,027	\$343,081,294
BMO	2,858,331	\$332,296,911
BNS	4,737,413	\$297,149,553
QSR	2,786,373	\$266,446,871
MFC	7,118,768	\$254,799,053
NTR	3,016,517	\$216,587,899
SLF	2,739,782	\$183,724,580
TRI	805,233	\$182,424,068
CP	1,654,039	\$180,151,098
XIU	5,459,041	\$179,709,973
CVE	6,416,237	\$168,160,318
POW	4,192,382	\$160,105,818

### ETF Trading

Daily Volume	38,414,805	Average Trade Value	\$16,146
Daily Value	\$974,389,872	Average Trade Size	637
# Trades	60,349	# of ETFs Traded	936

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	5,459,041	\$179,709,973
HNU	4,291,313	\$22,824,231
ZEB	2,650,013	\$92,269,990
XEG	1,404,565	\$25,576,509
XIC	1,376,991	\$48,062,048
BTCC.B	767,267	\$9,041,613
DLR	759,064	\$10,597,458
BTCC	650,857	\$7,370,240
ETHX.B	621,158	\$9,996,219
BTCX.B	596,611	\$7,294,884

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	5,459,041	\$179,709,973
ZEB	2,650,013	\$92,269,990
XIC	1,376,991	\$48,062,048
ZSP	418,675	\$34,237,328
VFV	234,213	\$31,120,742
PSA	566,298	\$28,406,626
XEG	1,404,565	\$25,576,509
HNU	4,291,313	\$22,824,231
HXT	357,466	\$19,937,944
HND	317,160	\$17,448,256

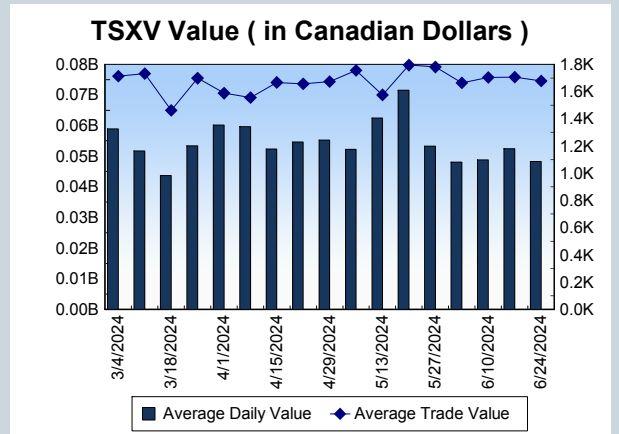
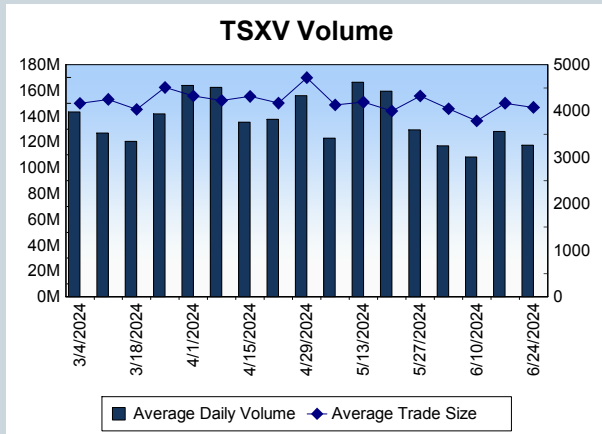
<b>Block Trades</b>	<b>Non Block Trades</b>
1,614	879,267

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	45,764,400
BMO NESBITT BURNS INC.	28,216,300
SCOTIA CAPITAL INC.	19,006,700
GOLDMAN SACHS CANADA I	18,354,000
INSTINET CANADA LTD.	17,535,100

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TRP	14,850,200
SU	6,999,000
CM	6,737,800
TD	6,438,700
ENB	5,623,400

TSXV	
Daily Volume	117,463,126
Daily Value	\$48,302,878
Daily Trades	28,792
Daily Symbols Traded	1,057

TSXV ANONYMOUS TRADING	
Daily Volume	58,513,916
Daily Value	\$26,896,790
Average Trade Size	4,261
% TSXV Volume	49.81%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
GWA	6,185,691	\$791,939
RVG	2,478,160	\$681,830
HPM	2,451,000	\$61,275
NGMD	2,117,000	\$248,360
GXU	1,656,678	\$142,041
TVI	1,640,000	\$16,400
CRD	1,640,000	\$24,600
SIE	1,627,699	\$71,298
MGM	1,599,176	\$116,034
CAND	1,569,000	\$7,845
PNPN	1,486,120	\$1,289,432
LMR	1,341,779	\$47,039
JRV	1,324,544	\$26,473
WATR	1,286,457	\$38,594
DOC	1,282,794	\$44,893
AFM	1,255,694	\$1,333,746
SASK	1,231,929	\$965,554
SRQ	1,150,500	\$179,243
GDNP	1,108,718	\$21,714
BYN	1,085,144	\$292,946

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	29,168	\$3,247,806
LMN	66,932	\$2,414,723
BFM	955,987	\$2,082,772
ISO	485,046	\$2,046,348
NFG	433,131	\$1,803,615
HIVE	446,145	\$1,776,490
ARTG	163,572	\$1,637,170
AFM	1,255,694	\$1,333,746
PNPN	1,486,120	\$1,289,432
SEI	943,101	\$1,230,491
SASK	1,231,929	\$965,554
HMR	566,148	\$925,236
GWA	6,185,691	\$791,939
PNG	773,111	\$731,681
SGD	131,794	\$730,281
RVG	2,478,160	\$681,830
VZLA	261,877	\$610,611
ATX	472,301	\$571,904
LUCA	905,564	\$563,876
OSI	320,678	\$556,641

Dark TSX/TSXV Trading			
Volume	23,681,720	Daily Trades	91,124
Value	684,492,407	Daily Symbols Traded	1,311