

# DAILY REPORT



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July 29, 2024

Indices	July 29 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	22,779.57	22,814.81		-0.15 %
S&P/TSX 60 Index	1,360.82	1,362.71		-0.14 %
S&P/TSX Venture Composite	574.37	579.33		-0.86 %
S&P/TSX Completion Index	1,391.20	1,394.24		-0.22 %
S&P/TSX Smallcap Index	785.39	788.01		-0.33 %

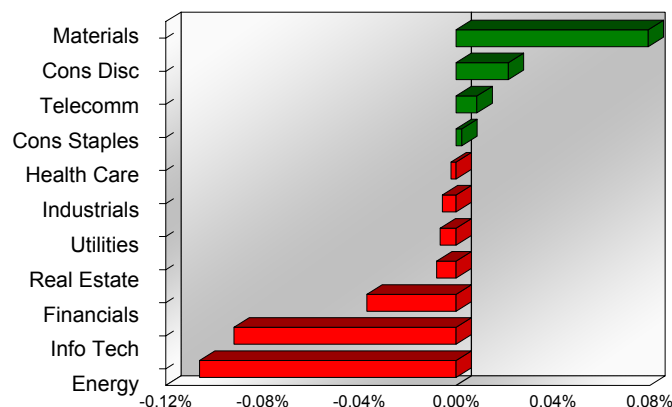
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
91	132	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
AEM	6.00	CSU	-16.42
QSR	4.89	CNQ	-5.80
BN	4.33	TD	-5.30
ABX	3.73	RY	-4.34
ATD	3.59	NTR	-3.68
FNV	2.61	IFC	-3.06
BNS	1.99	CLS	-2.88
K	1.84	IMO	-2.83
WPM	1.82	CVE	-2.65
ENB	1.79	CNR	-2.40

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
OSK	3.59%	CLS	-4.99%
ELD	3.33%	AAV	-3.89%
SEA	3.30%	KEL	-3.05%
QSR	2.30%	EFR	-2.80%
AGI	2.28%	CSU	-2.74%
AG	1.98%	PD	-2.70%
CAE	1.84%	DML	-2.66%
FIL	1.80%	IMO	-2.63%
IFP	1.78%	SES	-2.47%
MTL	1.77%	WPK	-2.47%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Materials	52	12.43 %	\$405.35	18.12
Consumer Discretionary	13	3.55 %	\$115.63	4.91
Communication Services	5	3.08 %	\$100.49	1.96
Consumer Staples	11	4.36 %	\$142.23	0.53
Health Care	4	0.28 %	\$9.27	-0.50
Industrials	28	13.72 %	\$447.22	-1.32
Utilities	15	3.84 %	\$125.25	-1.52
Real Estate	20	2.19 %	\$71.34	-1.85
Financials	27	31.09 %	\$1,013.71	-8.42
Information Technology	10	7.95 %	\$259.16	-20.97
Energy	41	17.50 %	\$570.45	-24.18
<b>S&amp;P/TSX Composite Index</b>	<b>226</b>	<b>100.00 %</b>	<b>\$3,260.09</b>	<b>-33.24</b>

S&P/TSX Composite Index - Sectors Returns



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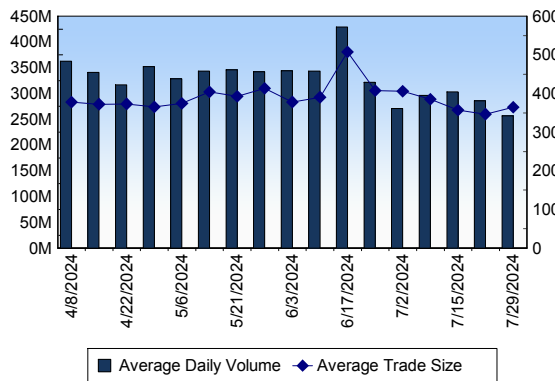
## TSX

Daily Volume	256,528,530
Daily Value	\$9,855,271,502
Daily Trades	704,044
Daily Symbols Traded	1,996

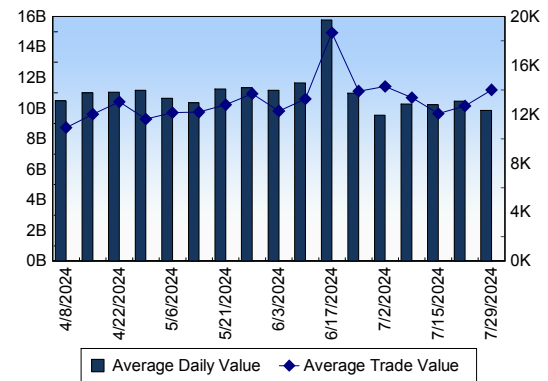
## TSX ANONYMOUS TRADING

Daily Volume	112,579,018
Daily Value	\$4,680,780,892
Average Trade Size	311
% TSX Volume	43.89 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
ENB	9,847,905	\$500,706,709
RY	9,711,477	\$1,483,557,757
TD	9,384,185	\$751,124,590
MFC	7,627,592	\$273,558,700
BNS	5,733,520	\$364,645,973
BITF	5,243,282	\$19,455,955
BTE	5,158,838	\$25,071,716
BMO	5,123,503	\$619,146,586
HNU	4,794,845	\$11,937,231
CNQ	4,689,991	\$221,568,094
BCE	3,884,987	\$179,092,573
ATH	3,523,371	\$19,757,583
TRP	3,279,634	\$190,543,786
MG	3,174,620	\$192,306,405
FTS	2,528,525	\$143,812,126
SU	2,417,927	\$127,925,035
CS	2,334,412	\$20,957,391
VRN	2,207,030	\$22,853,863
CVE	2,151,699	\$58,187,071
WCP	2,067,733	\$21,565,585

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	9,711,477	\$1,483,557,757
TD	9,384,185	\$751,124,590
BMO	5,123,503	\$619,146,586
ENB	9,847,905	\$500,706,709
BNS	5,733,520	\$364,645,973
MFC	7,627,592	\$273,558,700
CNQ	4,689,991	\$221,568,094
MG	3,174,620	\$192,306,405
TRP	3,279,634	\$190,543,786
CSU	42,433	\$186,498,572
BCE	3,884,987	\$179,092,573
SHOP	1,793,722	\$148,971,790
ATD	1,745,571	\$145,484,403
FTS	2,528,525	\$143,812,126
SLF	1,920,025	\$131,840,618
CM	1,840,482	\$129,857,603
SU	2,417,927	\$127,925,035
CNR	617,117	\$98,214,185
IMO	1,019,867	\$97,418,291
CP	815,360	\$93,140,751

### ETF Trading

Daily Volume	28,506,710	Average Trade Value	\$12,717
Daily Value	\$624,971,372	Average Trade Size	580
# Trades	49,146	# of ETFs Traded	880

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	4,794,845	\$11,937,231
XIU	1,315,573	\$45,402,981
XEG	1,161,986	\$20,920,353
HOU	928,942	\$12,566,834
HQD	914,210	\$11,599,722
ZEB	881,140	\$32,492,215
BTCX.B	830,723	\$11,492,668
HQU	731,648	\$15,094,883
CASH	619,484	\$31,086,148
HOD	594,412	\$4,141,506

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,315,573	\$45,402,981
ZEB	881,140	\$32,492,215
CASH	619,484	\$31,086,148
VFV	156,425	\$21,032,114
XEG	1,161,986	\$20,920,353
ZSP	216,280	\$17,916,295
HND	168,257	\$17,659,412
HQU	731,648	\$15,094,883
PSA	252,698	\$12,636,606
HOU	928,942	\$12,566,834

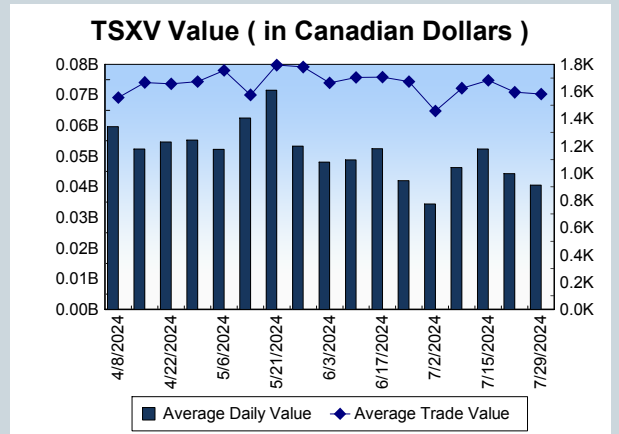
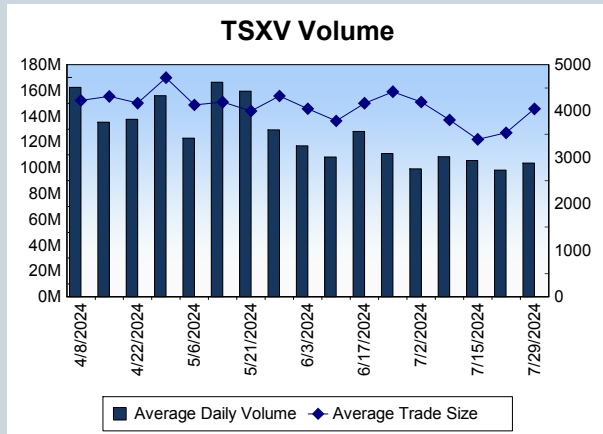
<b>Block Trades</b>	<b>Non Block Trades</b>
848	703,196

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
SCOTIA CAPITAL INC.	21,098,700
BMO NESBITT BURNS INC.	18,462,100
RBC CAPITAL MARKETS	16,664,400
CIBC WORLD MARKETS INC.	16,051,500
GOLDMAN SACHS CANADA I	12,355,100

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
RY	8,790,700
TD	8,157,900
ENB	7,932,900
MFC	6,092,900
BNS	4,456,100

TSXV	
Daily Volume	103,774,259
Daily Value	\$40,548,519
Daily Trades	25,642
Daily Symbols Traded	1,024

TSXV ANONYMOUS TRADING	
Daily Volume	49,346,941
Daily Value	\$24,181,538
Average Trade Size	3,911
% TSXV Volume	47.55%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
PTU	4,713,551	\$158,288
THRM	3,543,293	\$72,873
UGD	3,141,428	\$142,618
MON	2,479,078	\$874,111
FCGV	2,379,455	\$1,352,411
SSE	2,270,000	\$22,700
JRV	2,081,321	\$31,220
DM	1,802,956	\$18,060
PNG	1,519,022	\$1,840,035
CTM	1,448,997	\$66,770
FKM	1,299,047	\$45,533
AEMC	1,239,881	\$348,168
EMN	1,229,077	\$68,704
LIO	1,035,409	\$312,349
RHC	918,097	\$79,408
AFE	858,800	\$31,673
JUGR	847,500	\$93,805
NUG	799,100	\$3,999
NBLC	767,000	\$28,195
BAY	745,316	\$75,351

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	570,112	\$3,049,295
TOI	22,605	\$2,803,503
SGD	496,111	\$2,091,773
PNG	1,519,022	\$1,840,035
BFM	673,936	\$1,490,475
FCGV	2,379,455	\$1,352,411
FDR	409,229	\$1,117,204
RML	672,008	\$1,000,391
CAD	315,824	\$988,094
LMN	25,675	\$966,763
MON	2,479,078	\$874,111
ITR	566,985	\$722,345
EU	120,527	\$619,170
VZLA	224,702	\$610,932
RECO	567,551	\$608,803
NFG	153,952	\$559,865
DE	75,018	\$513,577
ARTG	45,030	\$511,626
SBBC	484,944	\$357,089
AEMC	1,239,881	\$348,168

Dark TSX/TSXV Trading			
Volume	14,777,880	Daily Trades	72,434
Value	519,528,827	Daily Symbols Traded	1,338