

# DAILY REPORT



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July 31, 2024

Indices	July 31 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	23,110.81	22,824.67		1.25 %
S&P/TSX 60 Index	1,380.95	1,364.05		1.24 %
S&P/TSX Venture Composite	582.58	572.93		1.68 %
S&P/TSX Completion Index	1,409.97	1,391.68		1.31 %
S&P/TSX Smallcap Index	797.23	787.34		1.26 %

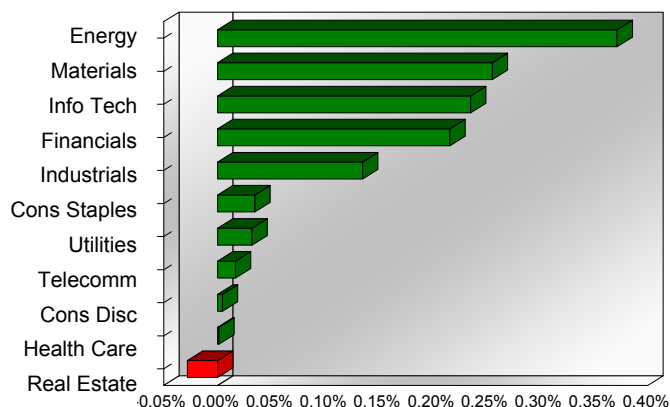
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
169	56	1

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CNQ	25.27	TD	-2.80
SHOP	22.03	DOL	-2.74
SU	17.65	SLF	-2.35
CSU	15.25	CAR.UN	-1.11
CP	13.23	AP.UN	-0.87
BN	10.92	OGC	-0.79
BMO	10.87	SJ	-0.65
GIB.A	10.29	FSV	-0.64
AEM	8.50	REI.UN	-0.61
MFC	8.07	DIR.UN	-0.57

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
NGD	13.12%	AP.UN	-5.97%
CLS	6.88%	OGC	-4.76%
PD	6.82%	TOY	-4.70%
DML	6.25%	KMP.UN	-2.52%
HBM	6.08%	DIR.UN	-2.25%
FM	5.63%	PSI	-2.15%
BTE	5.34%	SJ	-2.06%
LUG	4.87%	CAR.UN	-2.00%
CS	4.74%	NWH.UN	-1.96%
TXG	4.74%	CHP.UN	-1.70%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	41	17.69 %	\$585.12	84.78
Materials	52	12.53 %	\$414.31	58.32
Information Technology	10	7.96 %	\$263.43	53.71
Financials	27	30.98 %	\$1,024.80	49.31
Industrials	28	13.65 %	\$451.36	30.79
Consumer Staples	11	4.36 %	\$144.32	7.93
Utilities	15	3.84 %	\$127.01	7.28
Communication Services	5	3.07 %	\$101.58	3.79
Consumer Discretionary	13	3.50 %	\$115.65	1.03
Health Care	4	0.29 %	\$9.50	0.29
Real Estate	20	2.13 %	\$70.41	-6.43
<b>S&amp;P/TSX Composite Index</b>	<b>226</b>	<b>100.00 %</b>	<b>\$3,307.49</b>	<b>290.83</b>

S&P/TSX Composite Index - Sectors Returns



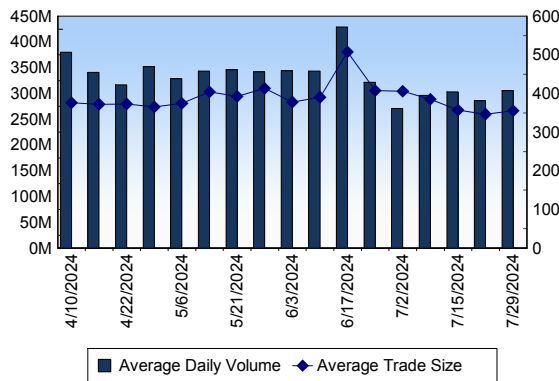
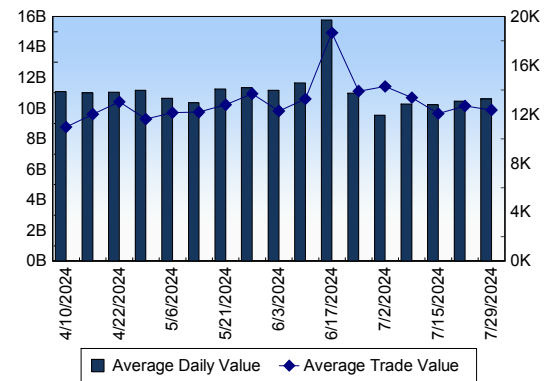
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**TSX**

Daily Volume	386,784,281
Daily Value	\$12,092,303,778
Daily Trades	1,017,312
Daily Symbols Traded	2,069

**TSX ANONYMOUS TRADING**

Daily Volume	199,006,282
Daily Value	\$6,294,033,243
Average Trade Size	373
% TSX Volume	51.45 %

**TSX Volume****TSX Value ( in Canadian Dollars )****Top 20 TSX Symbols by Volume**

Symbol	TSX Volume	TSX Value
ENB	13,577,067	\$701,486,358
NXE	10,814,845	\$99,665,411
BMO	8,594,879	\$999,770,494
DML	8,427,048	\$22,670,644
MFC	7,815,114	\$287,154,075
BTE	7,605,615	\$38,842,993
HNU	7,501,181	\$18,961,350
FCU	5,765,233	\$6,682,999
TRP	5,167,164	\$302,904,015
TD	5,150,304	\$420,399,230
K	4,578,170	\$57,171,726
CNQ	4,401,756	\$214,382,436
LUN	4,379,221	\$61,260,236
U.UN	4,343,839	\$113,373,337
AC	4,332,989	\$68,924,147
ATH	4,110,269	\$23,205,341
KRR	4,030,526	\$25,691,740
OGC	3,849,322	\$12,878,404
BTO	3,752,397	\$15,568,962
CVE	3,727,141	\$103,328,952

**Top 20 TSX Symbols by Value**

Symbol	TSX Volume	TSX Value
BMO	8,594,879	\$999,770,494
ENB	13,577,067	\$701,486,358
TD	5,150,304	\$420,399,230
RY	2,521,678	\$389,213,775
CP	2,781,116	\$321,474,830
TRP	5,167,164	\$302,904,015
MFC	7,815,114	\$287,154,075
SHOP	2,732,700	\$230,549,273
CNQ	4,401,756	\$214,382,436
CM	2,925,632	\$208,949,845
BNS	2,923,818	\$188,467,284
SLF	2,604,122	\$178,718,764
NA	1,542,390	\$178,136,019
CSU	40,633	\$176,400,844
SU	2,997,178	\$164,409,367
CNR	862,892	\$137,784,580
WPM	1,672,395	\$137,763,266
CCO	2,189,104	\$136,354,445
BCE	2,693,016	\$125,549,590
PPL	2,178,276	\$116,539,307

**ETF Trading**

Daily Volume	40,982,854	Average Trade Value	\$15,735
Daily Value	\$932,074,773	Average Trade Size	692
# Trades	59,235	# of ETFs Traded	921

**Top 10 ETFs by TSX Volume**

Symbol	Market Volume	Market Value
HNU	7,501,181	\$18,961,350
XIU	3,309,751	\$115,851,497
XEG	2,237,791	\$41,391,519
ZPR	1,735,767	\$17,844,064
ZEB	1,504,270	\$55,651,845
HOU	1,357,983	\$19,072,997
HQD	1,286,481	\$16,046,717
HQU	998,523	\$20,968,893
HOD	997,723	\$6,627,274
CASH	879,597	\$43,979,475

**Top 10 ETFs by TSX Value**

Symbol	Market Volume	Market Value
XIU	3,309,751	\$115,851,497
ZEB	1,504,270	\$55,651,845
CASH	879,597	\$43,979,475
XEG	2,237,791	\$41,391,519
ZSP	362,037	\$30,137,850
VFV	206,650	\$27,934,203
HND	252,366	\$25,676,466
XQQ	151,757	\$22,228,223
HQU	998,523	\$20,968,893
HOU	1,357,983	\$19,072,997

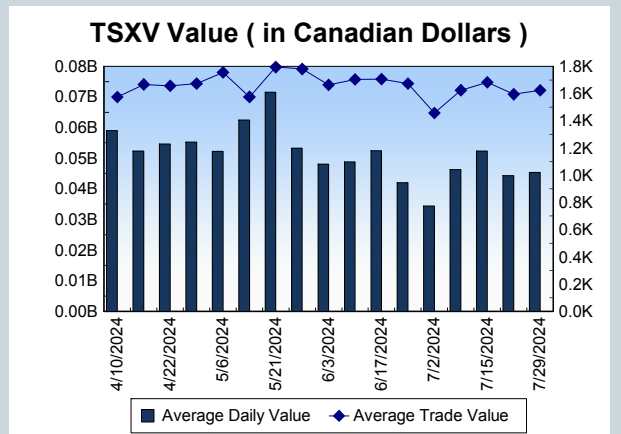
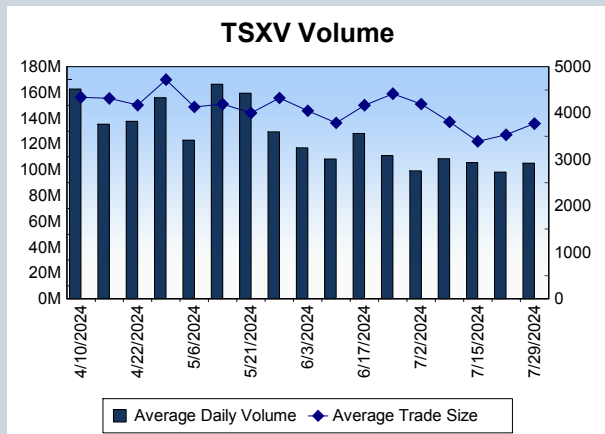
<b>Block Trades</b>	<b>Non Block Trades</b>
1,924	1,015,388

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	32,312,900
BMO NESBITT BURNS INC.	21,672,500
GOLDMAN SACHS CANADA I	17,499,200
TD SECURITIES INC.	13,995,500
NATIONAL BANK FINANCIAL	12,898,100

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	10,577,300
NXE	6,766,000
BMO	6,573,600
MFC	5,126,100
TRP	2,960,900

TSXV	
Daily Volume	123,666,387
Daily Value	\$57,886,216
Daily Trades	34,394
Daily Symbols Traded	1,055

TSXV ANONYMOUS TRADING	
Daily Volume	67,262,541
Daily Value	\$33,380,906
Average Trade Size	3,871
% TSXV Volume	54.39%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
ADZN	8,793,928	\$4,489,591
MOG	4,275,283	\$641,024
FUU	1,820,164	\$636,860
TUK	1,782,319	\$168,896
VXTR	1,615,700	\$184,077
GSHR	1,549,956	\$462,806
RML	1,336,045	\$1,911,953
ECU	1,258,200	\$314,608
SRES	1,250,191	\$56,259
ARIC	1,238,568	\$803,568
BIG	1,201,069	\$706,874
SYH	1,129,034	\$436,097
AUMB	1,106,545	\$145,404
AAZ	1,056,868	\$21,177
LI	989,650	\$587,150
BOAT	976,601	\$4,885
ECR	975,388	\$53,640
KSUM	916,000	\$55,235
PEX	893,722	\$40,532
SXL	885,000	\$32,575

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
ADZN	8,793,928	\$4,489,591
HIVE	665,560	\$3,457,070
EU	640,022	\$3,446,261
TOI	27,138	\$3,310,655
LMN	52,750	\$1,928,178
RML	1,336,045	\$1,911,953
CAD	487,174	\$1,636,821
VZLA	528,391	\$1,511,756
NFG	389,793	\$1,458,349
ARTG	114,484	\$1,344,273
SGD	308,614	\$1,317,389
BFM	488,740	\$1,070,086
ARIC	1,238,568	\$803,568
NCI	636,055	\$782,292
BIG	1,201,069	\$706,874
AFM	677,008	\$700,580
MAU	394,999	\$693,220
MOG	4,275,283	\$641,024
FUU	1,820,164	\$636,860
LI	989,650	\$587,150

Dark TSX/TSXV Trading			
Volume	25,047,850	Daily Trades	104,945
Value	828,844,041	Daily Symbols Traded	1,455