

# DAILY REPORT



For more information, email [trading\\_sales@tsx.com](mailto:trading_sales@tsx.com)

August 27, 2024

Indices	August 27 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	23,259.96	23,348.97		-0.38 %
S&P/TSX 60 Index	1,392.96	1,397.90		-0.35 %
S&P/TSX Venture Composite	573.03	577.52		-0.78 %
S&P/TSX Completion Index	1,406.01	1,413.03		-0.50 %
S&P/TSX Smallcap Index	792.50	799.54		-0.88 %

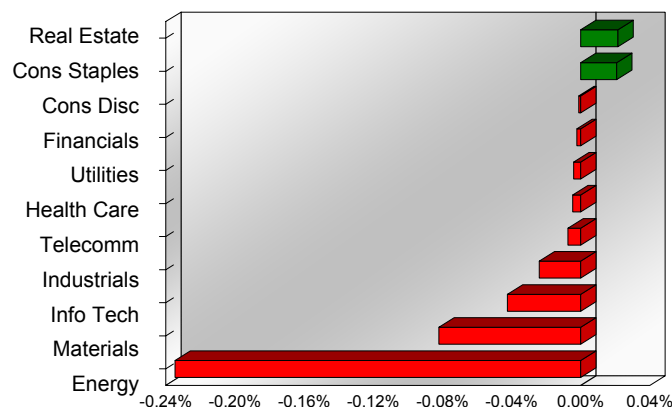
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
69	153	4

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
BNS	14.32	BMO	-36.99
TD	5.50	SU	-11.97
ATD	5.48	CNQ	-11.70
RY	5.28	SHOP	-7.48
TRI	4.53	ENB	-7.09
BN	3.63	CVE	-6.65
CM	3.31	CSU	-4.09
CP	2.96	WCN	-2.57
MFC	2.41	CCO	-2.32
GIB.A	2.38	TECK.B	-2.30

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
MDA	4.53%	BMO	-6.45%
BNS	2.47%	TLRY	-6.35%
HR.UN	2.45%	IPCO	-4.65%
GIL	2.29%	IFP	-3.58%
NWH.UN	1.95%	NG	-3.03%
KMP.UN	1.93%	MEG	-2.94%
TRI	1.89%	BIR	-2.93%
REI.UN	1.81%	TVE	-2.92%
GWO	1.79%	BBU.UN	-2.91%
BBD.B	1.66%	EQX	-2.88%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Real Estate	20	2.23 %	\$74.12	5.05
Consumer Staples	11	4.23 %	\$140.88	4.88
Consumer Discretionary	13	3.51 %	\$116.79	-0.27
Financials	27	31.02 %	\$1,032.62	-0.52
Utilities	15	3.86 %	\$128.53	-0.95
Health Care	4	0.28 %	\$9.33	-1.08
Communication Services	5	3.08 %	\$102.57	-1.73
Industrials	28	13.37 %	\$445.17	-5.60
Information Technology	10	8.35 %	\$278.03	-9.91
Materials	52	12.51 %	\$416.43	-19.16
Energy	41	17.56 %	\$584.38	-54.80
<b>S&amp;P/TSX Composite Index</b>	<b>226</b>	<b>100.00 %</b>	<b>\$3,328.84</b>	<b>-84.09</b>

S&P/TSX Composite Index - Sectors Returns



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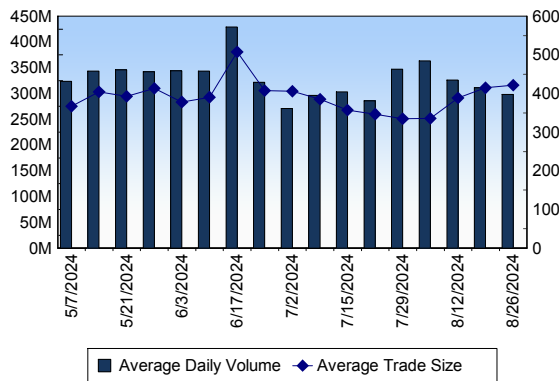
## TSX

Daily Volume	289,254,429
Daily Value	\$10,090,608,058
Daily Trades	734,596
Daily Symbols Traded	2,007

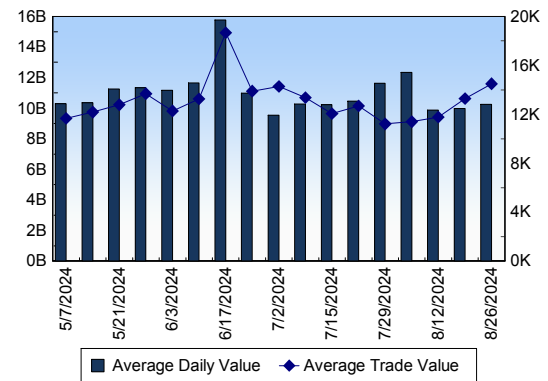
## TSX ANONYMOUS TRADING

Daily Volume	136,634,301
Daily Value	\$4,983,310,181
Average Trade Size	370
% TSX Volume	47.24 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
CNQ	22,844,749	\$1,135,467,203
MFC	13,333,982	\$491,249,460
SU	11,160,837	\$614,145,931
BMO	7,111,791	\$797,886,770
ENB	6,325,245	\$337,805,886
HNU	5,961,212	\$13,375,846
BNS	4,055,772	\$271,702,491
CVE	3,555,240	\$90,460,230
GWO	3,498,829	\$155,253,626
VRN	3,298,660	\$32,543,828
BTE	3,298,535	\$16,139,857
FCU	3,135,562	\$3,045,595
ATH	2,936,843	\$16,166,230
FTS	2,897,001	\$170,752,442
SLF	2,878,983	\$211,978,007
BTO	2,737,147	\$10,431,854
TRP	2,651,627	\$162,744,222
IMG	2,584,237	\$17,812,501
TD	2,537,843	\$203,256,211
BITF	2,491,308	\$7,583,423

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
CNQ	22,844,749	\$1,135,467,203
BMO	7,111,791	\$797,886,770
SU	11,160,837	\$614,145,931
MFC	13,333,982	\$491,249,460
ENB	6,325,245	\$337,805,886
BNS	4,055,772	\$271,702,491
RY	1,679,947	\$262,943,540
SLF	2,878,983	\$211,978,007
TD	2,537,843	\$203,256,211
CM	2,370,033	\$175,326,061
FTS	2,897,001	\$170,752,442
TRP	2,651,627	\$162,744,222
GWO	3,498,829	\$155,253,626
SHOP	1,502,104	\$150,273,330
CNR	930,068	\$147,871,804
IAG	1,313,586	\$134,797,848
NA	1,021,990	\$122,666,931
TRI	496,084	\$113,995,886
PPL	2,058,358	\$111,517,917
CVE	3,555,240	\$90,460,230

### ETF Trading

Daily Volume	26,889,884	Average Trade Value	\$12,400
Daily Value	\$535,303,463	Average Trade Size	623
# Trades	43,168	# of ETFs Traded	900

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	5,961,212	\$13,375,846
XIU	1,364,859	\$47,956,503
HQD	1,323,749	\$15,901,110
ZEB	1,051,355	\$39,393,117
XRE	758,540	\$12,711,476
HOD	752,150	\$4,989,642
HQU	661,534	\$14,115,629
XEG	635,145	\$11,748,762
HOU	617,183	\$8,478,722
HXD	549,514	\$2,954,615

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,364,859	\$47,956,503
ZEB	1,051,355	\$39,393,117
VFV	173,348	\$23,277,238
HXT	287,950	\$17,278,347
HQD	1,323,749	\$15,901,110
ZSP	170,922	\$14,135,629
HQU	661,534	\$14,115,629
HNU	5,961,212	\$13,375,846
XRE	758,540	\$12,711,476
XEG	635,145	\$11,748,762

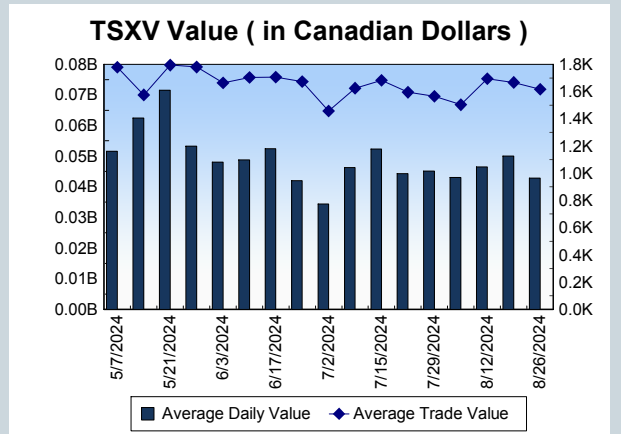
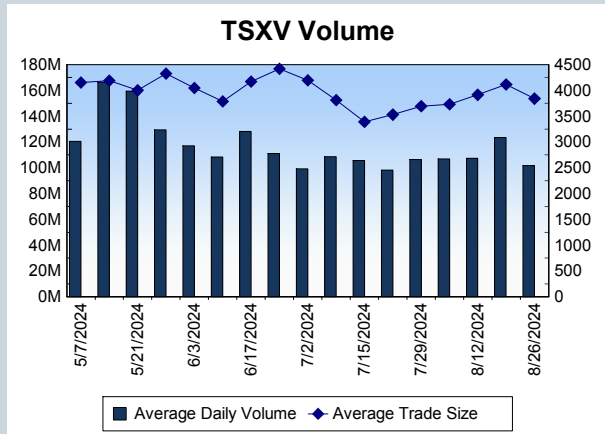
<b>Block Trades</b>	<b>Non Block Trades</b>
997	733,599

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	36,066,250
TD SECURITIES INC.	19,277,600
SCOTIA CAPITAL INC.	13,114,260
GOLDMAN SACHS CANADA I	13,103,100
RBC CAPITAL MARKETS	12,945,800

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
CNQ	20,474,000
MFC	10,941,300
SU	9,343,300
ENB	4,400,600
GWO	2,468,800

TSXV	
Daily Volume	99,887,837
Daily Value	\$42,936,731
Daily Trades	25,708
Daily Symbols Traded	1,002

TSXV ANONYMOUS TRADING	
Daily Volume	52,156,648
Daily Value	\$22,661,184
Average Trade Size	4,022
% TSXV Volume	52.22%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
PLUR	3,712,729	\$2,524,794
CPER	2,469,765	\$230,524
RDS	1,930,700	\$311,162
THRM	1,557,900	\$118,287
NHHH	1,205,677	\$46,734
LOD	1,175,000	\$33,045
CTM	1,093,538	\$44,204
RG	1,065,000	\$16,100
BET	1,046,850	\$44,174
FWTC	1,040,000	\$10,400
ROCK	980,000	\$9,840
GSHR	871,838	\$270,220
PNG	851,278	\$1,377,989
GKO	801,000	\$40,050
QNC	768,660	\$102,494
CQR	730,000	\$15,860
MAU	722,716	\$1,280,511
UGD	711,943	\$45,311
BFM	691,824	\$1,335,033
EMN	687,757	\$29,443

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	653,679	\$2,939,488
PVF.UN	27,800	\$2,641,000
PLUR	3,712,729	\$2,524,794
SGD	292,502	\$1,581,605
PNG	851,278	\$1,377,989
BFM	691,824	\$1,335,033
ARTG	104,592	\$1,322,878
MAU	722,716	\$1,280,511
VZLA	320,321	\$870,635
LMN	24,696	\$825,043
TOI	6,359	\$812,603
EU	158,697	\$782,893
NFG	180,566	\$679,880
RECO	649,651	\$620,416
RX	46,330	\$481,796
PTK	111,219	\$452,834
NICU	521,188	\$436,979
DV	388,860	\$423,882
GOT	311,546	\$405,920
SEI	339,516	\$373,273

Dark TSX/TSXV Trading			
Volume	19,739,260	Daily Trades	92,416
Value	662,708,869	Daily Symbols Traded	1,463