## **DAILY REPORT**



For more information, email trading sales@tsx.com

September 9, 2024

Indices	September 9 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	23,027.15	22,781.43		1.08 %
S&P/TSX 60 Index	1,389.83	1,373.45		1.19 %
S&P/TSX Venture Composite	548.96	545.22		0.68 %
S&P/TSX Completion Index	1,346.39	1,338.52		0.59 %
S&P/TSX Smallcap Index	753.05	746.89		0.82 %

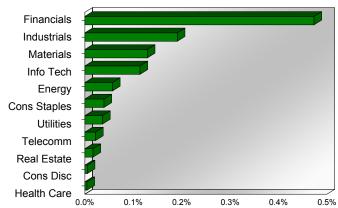
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
176	47	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	27.85	TOU	-2.99
TD	18.59	CVE	-2.79
CP	15.74	MX	-1.96
BN	14.45	DOO	-1.37
SHOP	12.83	NTR	-1.12
CM	10.78	RCI.B	-0.52
CNR	10.14	ARX	-0.49
BNS	9.15	NPI	-0.45
ENB	7.71	AC	-0.41
WCN	5.71	MEG	-0.37

S&P/TSX Composite Ind			ЭX
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
TLRY	5.45%	MX	-7.92%
KXS	3.95%	DOO	-6.73%
LUG	3.91%	WTE	-2.89%
CLS	3.81%	TCL.A	-2.70%
BB	3.59%	AOI	-2.69%
SIL	3.59%	NVA	-2.31%
BAM	3.43%	TOU	-2.23%
ATZ	3.35%	MFI	-2.16%
SSRM	3.32%	HWX	-2.13%
BBU.UN	3.31%	POU	-1.88%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Financials	27	32.26 %	\$1,063.20	107.81
Industrials	28	13.45 %	\$443.36	43.51
Materials	52	11.84 %	\$390.32	29.38
Information Technology	10	8.07 %	\$265.86	25.93
Energy	41	17.00 %	\$560.17	12.95
Consumer Staples	11	4.28 %	\$141.01	9.00
Utilities	15	3.93 %	\$129.55	8.28
Communication Services	5	3.22 %	\$106.25	5.04
Real Estate	20	2.26 %	\$74.36	3.80
Consumer Discretionary	13	3.40 %	\$111.90	1.11
Health Care	4	0.29 %	\$9.54	0.98
S&P/TSX Composite Index	226	100.00 %	\$3,295.52	247.80

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



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Daily Volume
Daily Value
Daily Trades

Daily Symbols Traded

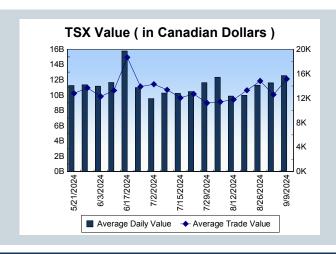
356,846,395 \$12,552,131,748 828,779 2,080

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

156,785,134 \$5,707,767,851 376 43.94 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
CNQ	24,007,845	\$1,089,686,873
SU	22,066,726	\$1,119,841,384
CVE	9,313,789	\$210,761,463
HNU	7,687,460	\$18,939,367
MFC	6,738,490	\$250,029,153
GWO	5,737,816	\$256,551,786
BNS	5,674,080	\$394,313,633
ENB	5,376,594	\$297,132,252
TRP	5,372,449	\$343,343,889
Т	4,801,660	\$110,913,073
PPL	4,673,952	\$257,788,455
BTE	3,866,722	\$16,204,991
СМ	3,757,911	\$307,802,601
TD	3,649,776	\$303,505,335
CEMX	3,459,209	\$1,003,754
BITF	3,407,533	\$8,790,811
ATH	3,366,351	\$16,528,050
AQN	3,343,765	\$23,972,511
POW	3,227,744	\$133,687,515
AOT	3,210,531	\$564,199

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
SU	22,066,726	\$1,119,841,384
CNQ	24,007,845	\$1,089,686,873
CNR	2,919,081	\$463,888,885
RY	2,547,706	\$424,338,236
BNS	5,674,080	\$394,313,633
TRP	5,372,449	\$343,343,889
СМ	3,757,911	\$307,802,601
NA	2,448,797	\$304,890,074
TD	3,649,776	\$303,505,335
ENB	5,376,594	\$297,132,252
PPL	4,673,952	\$257,788,455
GWO	5,737,816	\$256,551,786
MFC	6,738,490	\$250,029,153
ATD	2,847,755	\$221,196,108
CVE	9,313,789	\$210,761,463
ВМО	1,724,718	\$194,219,001
BN	2,824,082	\$180,749,310
CSU	38,706	\$163,303,178
IMO	1,691,208	\$156,339,447
SLF	2,077,338	\$154,980,079

		ETF Trading	
Daily Volume	33,769,509	Average Trade Value	\$13,429
Daily Value	\$728,952,958	Average Trade Size	622
# Trades	54,282	# of ETFs Traded	951

Top 1	Top 10 ETFs by TSX Volume	
Symbol	Market Volume	Market Value
HNU	7,687,460	\$18,939,367
ZEB	2,847,792	\$111,497,448
XIU	2,833,094	\$99,312,680
HOU	966,127	\$10,697,560
XEG	826,553	\$13,993,944
BTCC.B	665,060	\$7,176,720
HQU	536,317	\$10,297,616
BTCC	509,858	\$5,343,887
HQD	453,073	\$6,023,814
DLR.U	395,151	\$4,039,804

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
ZEB	2,847,792	\$111,497,448
XIU	2,833,094	\$99,312,680
VFV	240,149	\$31,600,772
HXT	378,538	\$22,663,636
HNU	7,687,460	\$18,939,367
HND	157,444	\$15,080,761
XEG	826,553	\$13,993,944
CASH	278,030	\$13,916,035
XIC	360,962	\$13,292,217
XSP	196,207	\$11,191,551

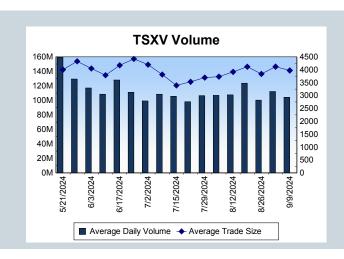
**Block Trades** 1,445 827,334

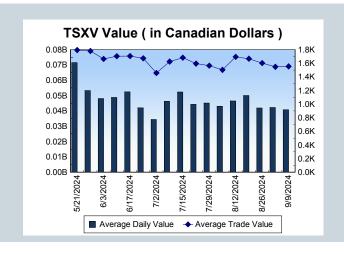
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	49,371,700
RBC CAPITAL MARKETS	31,810,400
GOLDMAN SACHS CANADA I	31,058,600
NATIONAL BANK FINANCIAL	19,002,400
TD SECURITIES INC.	16,575,800

TSXV	
Daily Volume	104,170,238
Daily Value	\$40,787,681
Daily Trades	26,241
Daily Symbols Traded	1,039

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
CNQ	21,823,800		
SU	20,012,600		
CVE	5,781,500		
GWO	5,097,800		
MFC	4,528,800		

TSXV ANONYMOUS TRADING		
Daily Volume Daily Value Average Trade Size % TSXV Volume	56,875,049 \$21,533,141 4,465 54.60%	





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
AMK	3,277,945	\$936,286		
FUU	2,828,123	\$609,743		
BFM	2,373,815	\$2,476,653		
BET	1,555,061	\$62,216		
RDU	1,311,584	\$125,216		
TGOL	1,266,100	\$50,109		
EW	1,187,000	\$94,930		
EMN	1,114,628	\$64,119		
SRES	1,094,700	\$49,262		
VCU	1,091,951	\$67,984		
ART	1,059,904	\$16,573		
SAO	1,058,666	\$15,880		
DB	1,043,161	\$58,876		
PNG	1,015,488	\$1,483,622		
GRSL	992,726	\$155,946		
TUD	932,426	\$887,604		
oss	924,027	\$785,423		
THRM	881,168	\$58,015		
CLCO	881,074	\$100,613		
FG	829,400	\$33,721		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
TOI	33,062	\$4,448,702			
BFM	2,373,815	\$2,476,653			
HIVE	431,858	\$1,610,976			
LMN	46,844	\$1,593,141			
PNG	1,015,488	\$1,483,622			
ARTG	109,937	\$1,290,615			
AMK	3,277,945	\$936,286			
TUD	932,426	\$887,604			
oss	924,027	\$785,423			
HITI	221,470	\$631,753			
FUU	2,828,123	\$609,743			
NFG	180,182	\$593,397			
MAU	340,096	\$592,419			
SEI	551,831	\$564,183			
SGD	111,045	\$540,318			
ATX	415,294	\$502,356			
PVF.UN	5,100	\$490,194			
AFM	474,104	\$447,738			
EU	92,995	\$402,115			
VZLA	151,974	\$380,644			

Dark TSX/TSXV Trading					
Volume	21,502,270	Daily Trades	96,776		
Value	792,526,541	Daily Symbols Traded	1,344		