## **DAILY REPORT**



For more information, email trading sales@tsx.com

### **September 19, 2024**

Indices	September 19 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	23,866.27	23,592.60		1.16 %
S&P/TSX 60 Index	1,431.62	1,415.64		1.13 %
S&P/TSX Venture Composite	582.72	576.21		1.13 %
S&P/TSX Completion Index	1,432.78	1,414.49		1.29 %
S&P/TSX Smallcap Index	807.36	796.64		1.35 %

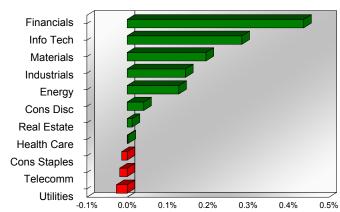
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
184	39	3

S&P/TSX Composite Index				
Top 10 Index Contributors		Top 10 Index Detractors		
Constituent	Index Contribution	Constituent	Index Contribution	
SHOP	36.88	TRP	-11.58	
BN	28.45	ENB	-5.25	
TD	25.82	BCE	-4.90	
CSU	19.61	L	-3.23	
CNQ	16.38	Н	-2.69	
BMO	10.66	FTS	-2.26	
MFC	8.58	MRU	-1.64	
CNR	8.13	ALA	-1.44	
TECK.B	7.58	EMA	-1.39	
SU	6.94	WN	-1.03	

S&P/TSX Composite Index			
Top 10	Advancers	Top 10	) Decliners
Constituent	Return	Constituent	Return
IVN	6.53%	H	-2.67%
CLS	5.61%	TRP	-2.65%
LUN	5.60%	WDO	-2.58%
EFR	5.17%	ALA	-2.06%
ATS	5.03%	L	-1.90%
KXS	4.59%	BCE	-1.63%
LSPD	4.46%	ACO.X	-1.48%
DML	4.37%	EMA	-1.35%
SHOP	4.14%	TXG	-1.33%
SII	4.12%	BEI.UN	-1.31%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Financials	27	32.31 %	\$1,103.66	103.24
Information Technology	10	8.49 %	\$289.90	67.10
Materials	52	12.39 %	\$423.10	46.10
Industrials	28	13.26 %	\$453.09	34.05
Energy	41	16.55 %	\$565.16	30.18
Consumer Discretionary	13	3.43 %	\$117.31	9.68
Real Estate	20	2.26 %	\$77.36	2.86
Health Care	4	0.31 %	\$10.63	0.44
Consumer Staples	11	4.06 %	\$138.82	-3.26
Communication Services	5	3.06 %	\$104.40	-4.43
Utilities	15	3.87 %	\$132.31	-6.34
S&P/TSX Composite Index	226	100.00 %	\$3,415.76	279.62

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



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# Daily Volume Daily Value Daily Trades

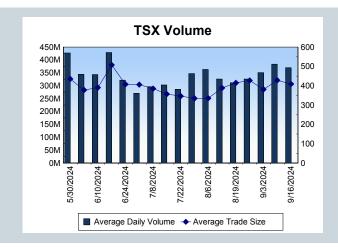
Daily Symbols Traded

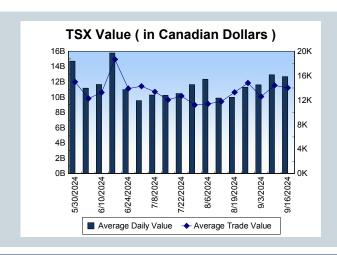
361,691,953 \$13,213,833,813 959,125 2,071

#### TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

156,508,561 \$5,376,131,260 309 43.27 %





Top 20 TSX Symbols by Volume			
Symbol	TSX Volume	TSX Value	
TD	16,691,889	\$1,456,100,450	
CNQ	12,126,679	\$555,424,740	
FCU	8,017,565	\$7,094,166	
TRP	7,668,148	\$468,797,934	
BNS	6,434,609	\$463,516,909	
CM	6,336,638	\$529,758,794	
SU	5,981,882	\$305,933,597	
CVE	5,583,765	\$129,870,203	
HNU	5,184,464	\$13,311,640	
MFC	5,136,301	\$200,732,333	
SHOP	4,844,221	\$515,491,327	
ENB	4,763,762	\$261,101,355	
BCE	4,360,340	\$208,937,863	
OSK	4,252,404	\$20,704,870	
TVE	4,251,072	\$17,560,854	
K	4,017,441	\$50,785,534	
ВМО	3,903,860	\$469,653,037	
вто	3,793,079	\$17,114,281	
PPL	3,602,977	\$197,645,968	
LUN	3,513,674	\$46,895,359	

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
TD	16,691,889	\$1,456,100,450	
CNQ	12,126,679	\$555,424,740	
СМ	6,336,638	\$529,758,794	
SHOP	4,844,221	\$515,491,327	
ВМО	3,903,860	\$469,653,037	
TRP	7,668,148	\$468,797,934	
BNS	6,434,609	\$463,516,909	
RY	2,495,055	\$416,328,684	
NA	2,473,669	\$316,611,157	
CNR	1,954,460	\$315,248,422	
SU	5,981,882	\$305,933,597	
ENB	4,763,762	\$261,101,355	
BCE	4,360,340	\$208,937,863	
MFC	5,136,301	\$200,732,333	
PPL	3,602,977	\$197,645,968	
NTR	2,626,621	\$170,410,011	
CP	1,380,656	\$162,931,212	
POW	3,217,937	\$137,891,401	
BN	1,925,348	\$135,579,901	
TECK.B	1,971,860	\$130,898,373	

		ETF Trading	
Daily Volume	38,072,723	Average Trade Value	\$15,144
Daily Value	\$867,669,440	Average Trade Size	665
# Trades	57,294	# of ETFs Traded	962

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HNU	5,184,464	\$13,311,640
XIU	2,658,826	\$96,097,394
HQD	2,001,624	\$23,315,658
ZEB	1,676,053	\$67,751,367
HOD	1,225,506	\$8,841,968
HQU	1,209,120	\$26,384,898
HOU	1,105,567	\$13,431,889
XGD	745,919	\$17,411,237
XEG	674,267	\$11,633,887
HGD	620,882	\$1,487,607

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	2,658,826	\$96,097,394
ZEB	1,676,053	\$67,751,367
VFV	257,194	\$35,448,676
ZSP	367,247	\$31,171,532
HQU	1,209,120	\$26,384,898
HQD	2,001,624	\$23,315,658
XFN	366,388	\$20,581,137
XGD	745,919	\$17,411,237
HXT	279,867	\$17,285,794
XSP	252,083	\$15,042,236

**Non Block Trades** 

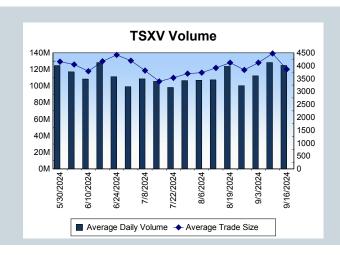
**Block Trades** 1,595 957,530

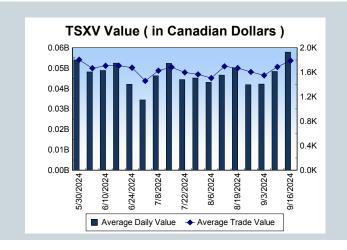
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
RBC CAPITAL MARKETS	22,175,500	
CIBC WORLD MARKETS INC.	21,562,500	
BMO NESBITT BURNS INC.	18,893,350	
TD SECURITIES INC.	15,352,300	
NATIONAL BANK FINANCIAL	11.956.400	

TSXV	
Daily Volume	122,045,099
Daily Value	\$56,969,564
Daily Trades	32,644
Daily Symbols Traded	1,027

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
TD	12,421,100		
CNQ	9,329,900		
TRP	4,685,200		
BNS	4,207,700		
CM	3,924,000		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	63,507,156 \$32,373,780 3,676 52.04%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
NEWU	2,989,000	\$19,660		
TVI	2,734,000	\$27,340		
THRM	2,151,301	\$153,029		
AVU	2,074,998	\$113,407		
GDNP.H	1,916,466	\$10,037		
ROS	1,724,785	\$184,754		
VZLA	1,651,229	\$4,371,942		
AAG	1,589,815	\$761,083		
HSTR	1,548,695	\$635,353		
CPER	1,514,447	\$102,185		
BRAU	1,361,300	\$119,361		
HAR	1,295,330	\$113,018		
GSVR	1,244,000	\$285,578		
PER	1,085,642	\$21,705		
FUND	1,070,000	\$10,775		
TMG	1,067,756	\$231,751		
TAJ	998,000	\$46,145		
GBU	992,000	\$9,920		
SOI	949,098	\$42,709		
EQTY	912,168	\$209,764		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
ARTG	470,928	\$6,591,611			
VZLA	1,651,229	\$4,371,942			
TOI	22,820	\$3,081,365			
HIVE	661,194	\$2,835,211			
PTF	264,933	\$2,812,677			
NFG	795,428	\$2,769,925			
PNG	681,729	\$1,143,199			
LMN	25,118	\$873,509			
AAG	1,589,815	\$761,083			
NICU	633,678	\$756,569			
EU	149,669	\$738,396			
AEP	518,701	\$719,742			
PTK	161,859	\$710,766			
TGH	736,200	\$699,885			
HSTR	1,548,695	\$635,353			
OIII	510,820	\$516,525			
SGD	97,081	\$510,938			
TUD	462,607	\$492,273			
BFM	712,662	\$451,743			
SBBC	753,759	\$449,922			

Dark TSX/TSXV Trading					
Volume	27,357,380	Daily Trades	128,335		
Value	924,569,448	Daily Symbols Traded	1,406		