

DAILY REPORT



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October 15, 2024

Indices	October 15 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	24,439.08	24,471.17		-0.13 %
S&P/TSX 60 Index	1,462.42	1,464.33		-0.13 %
S&P/TSX Venture Composite	600.42	605.43		-0.83 %
S&P/TSX Completion Index	1,481.97	1,483.94		-0.13 %
S&P/TSX Smallcap Index	830.49	833.37		-0.35 %

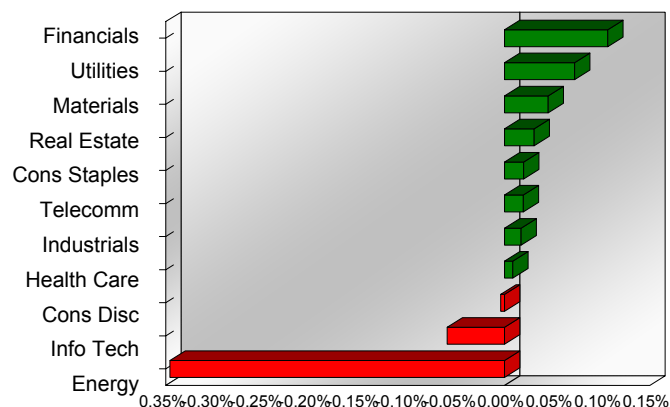
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
136	87	0

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
AEM	14.11	CNQ	-41.54
TRP	12.90	SU	-23.95
RY	11.46	SHOP	-13.44
ENB	5.98	CVE	-11.36
BNS	5.90	TD	-9.68
CM	5.80	TECK.B	-7.50
FTS	5.51	TOU	-5.14
WPM	5.21	NTR	-4.81
ABX	4.98	IMO	-4.65
EMA	4.35	CP	-4.54

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
BHC	5.66%	BTE	-6.31%
BBU.UN	4.64%	IPCO	-6.11%
OLA	4.36%	KEL	-5.98%
EMA	4.09%	VET	-5.91%
EFR	3.69%	TVE	-5.87%
MTY	3.67%	CNQ	-5.72%
AEM	3.56%	CVE	-5.38%
NG	3.33%	NVA	-5.34%
PRMW	3.29%	MEG	-5.21%
H	3.21%	HWX	-5.19%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	27	31.93 %	\$1,116.88	26.08
Utilities	15	3.87 %	\$135.30	17.70
Materials	52	12.50 %	\$437.11	11.01
Real Estate	20	2.17 %	\$75.82	7.46
Consumer Staples	11	3.99 %	\$139.73	4.83
Communication Services	5	2.94 %	\$102.94	4.70
Industrials	27	12.92 %	\$452.06	4.14
Health Care	4	0.31 %	\$10.90	2.08
Consumer Discretionary	11	3.36 %	\$117.63	-0.99
Information Technology	10	8.63 %	\$301.96	-14.52
Energy	41	17.37 %	\$607.59	-84.61
S&P/TSX Composite Index	223	100.00 %	\$3,497.92	-22.12

S&P/TSX Composite Index - Sectors Returns



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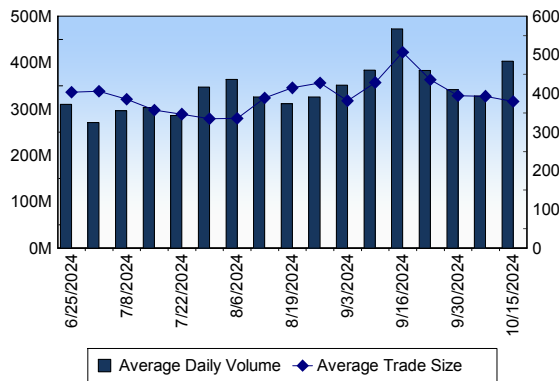
TSX

Daily Volume	402,952,837
Daily Value	\$15,157,840,563
Daily Trades	1,061,331
Daily Symbols Traded	2,151

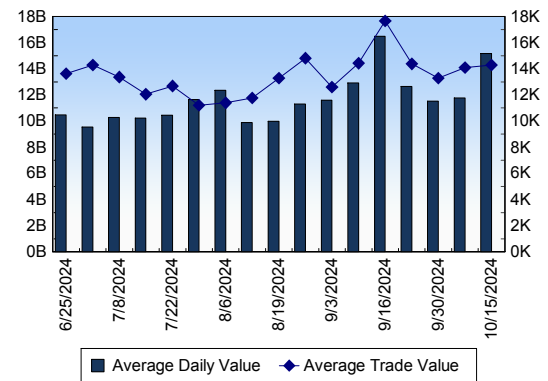
TSX ANONYMOUS TRADING

Daily Volume	190,499,196
Daily Value	\$7,540,587,229
Average Trade Size	355
% TSX Volume	47.28 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TD	28,003,882	\$2,178,737,065
CNQ	17,126,800	\$836,857,906
ENB	10,822,670	\$615,809,578
RY	7,802,793	\$1,335,902,108
BNS	7,202,776	\$524,133,049
BTE	6,854,646	\$28,423,266
CVE	6,069,304	\$141,448,692
TRP	5,959,606	\$383,989,854
HNU	5,924,938	\$14,731,739
POW	5,835,201	\$258,445,461
SU	5,129,622	\$271,452,813
CM	4,956,258	\$419,456,146
ABX	4,914,782	\$136,532,862
VRN	4,057,525	\$34,293,374
AQN	4,005,046	\$28,068,933
TVE	3,825,457	\$15,463,644
WCP	3,666,041	\$38,690,668
HOU	3,460,047	\$40,889,460
K	3,400,485	\$46,606,922
FCU	3,361,959	\$3,699,128

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	28,003,882	\$2,178,737,065
RY	7,802,793	\$1,335,902,108
CNQ	17,126,800	\$836,857,906
ENB	10,822,670	\$615,809,578
BNS	7,202,776	\$524,133,049
CM	4,956,258	\$419,456,146
TRP	5,959,606	\$383,989,854
BMO	2,655,642	\$339,571,071
SU	5,129,622	\$271,452,813
POW	5,835,201	\$258,445,461
SHOP	2,059,847	\$232,966,326
NTR	3,009,980	\$199,109,155
NA	1,423,727	\$187,028,207
CNR	1,075,592	\$171,431,609
IFC	608,798	\$161,998,441
CSU	32,462	\$142,886,274
CVE	6,069,304	\$141,448,692
BCE	2,997,970	\$137,839,206
ABX	4,914,782	\$136,532,862
CP	1,198,192	\$134,589,365

ETF Trading

Daily Volume	48,404,593	Average Trade Value	\$11,485
Daily Value	\$1,002,937,445	Average Trade Size	554
# Trades	87,326	# of ETFs Traded	1,028

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	5,924,938	\$14,731,739
HOU	3,460,047	\$40,889,460
HOD	2,555,669	\$17,899,919
XEG	2,382,264	\$42,477,529
BTCC.B	1,662,061	\$21,693,991
XIU	1,463,401	\$54,212,546
BTCC	1,272,974	\$15,817,924
ZEB	1,177,153	\$47,943,220
HQU	923,260	\$20,864,473
DLR	796,762	\$11,193,231

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,463,401	\$54,212,546
ZEB	1,177,153	\$47,943,220
XEG	2,382,264	\$42,477,529
HOU	3,460,047	\$40,889,460
VFV	231,280	\$33,077,605
ZSP	311,079	\$27,393,166
HXT	386,195	\$24,448,563
BTCC.B	1,662,061	\$21,693,991
HQU	923,260	\$20,864,473
HOD	2,555,669	\$17,899,919

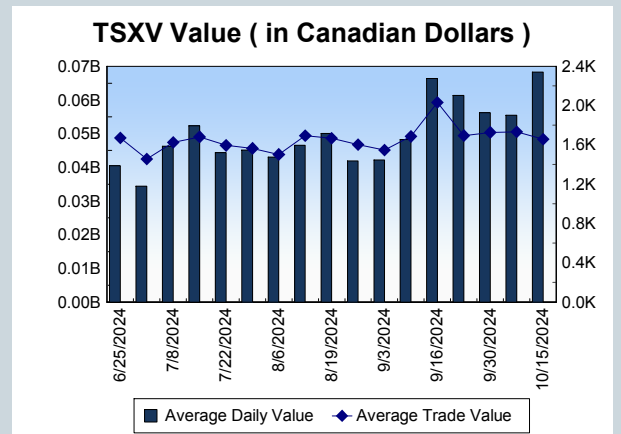
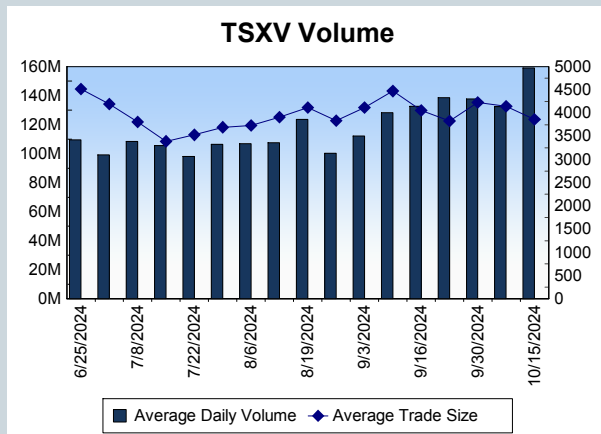
Block Trades	Non Block Trades
1,718	1,059,613

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	35,135,500
RBC CAPITAL MARKETS	23,872,800
GOLDMAN SACHS CANADA I	18,069,100
INSTINET CANADA LTD.	15,750,900
NATIONAL BANK FINANCIAL	14,817,400

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TD	20,419,200
CNQ	12,694,100
ENB	8,394,400
RY	6,282,900
POW	5,067,600

TSXV	
Daily Volume	159,130,902
Daily Value	\$68,304,623
Daily Trades	41,191
Daily Symbols Traded	1,159

TSXV ANONYMOUS TRADING	
Daily Volume	90,291,154
Daily Value	\$38,370,540
Average Trade Size	4,450
% TSXV Volume	56.74%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
AEC	6,769,388	\$796,561
AL	4,465,240	\$111,712
RYO	3,564,000	\$89,420
ETU	3,009,904	\$15,059
TR	2,822,304	\$706,522
ZUM	2,582,868	\$193,731
AERO	2,528,959	\$296,488
BGF	1,474,800	\$38,654
AIR	1,462,735	\$109,873
RML	1,390,546	\$1,409,716
GSVR	1,352,862	\$315,004
CANS	1,259,000	\$6,335
SBBC	1,151,135	\$850,448
QNC	1,126,163	\$150,444
KLM	1,120,065	\$5,617
VO	1,097,552	\$89,850
ZDC	1,070,050	\$2,702,302
BRC	1,055,222	\$422,635
LI	1,040,935	\$1,268,563
DLTA	1,023,448	\$128,739

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
WED	1,006,697	\$4,672,675
HIVE	936,258	\$4,292,249
TOI	32,757	\$4,140,261
ARTG	273,073	\$3,905,671
ZDC	1,070,050	\$2,702,302
PNG	898,438	\$1,476,574
RML	1,390,546	\$1,409,716
MAU	657,286	\$1,353,196
LI	1,040,935	\$1,268,563
VZLA	425,077	\$1,186,077
SLI	381,055	\$1,070,216
PTK	205,611	\$1,049,421
AFM	781,771	\$941,965
EU	163,449	\$899,839
SBBC	1,151,135	\$850,448
LMN	25,448	\$821,234
AEC	6,769,388	\$796,561
TR	2,822,304	\$706,522
SASK	851,536	\$618,189
ABRA	210,926	\$605,928

Dark TSX/TSXV Trading			
Volume	30,065,650	Daily Trades	133,935
Value	992,074,927	Daily Symbols Traded	1,441