

DAILY REPORT



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October 16, 2024

Indices	October 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	24,561.20	24,439.08		0.50 %
S&P/TSX 60 Index	1,470.31	1,462.42		0.54 %
S&P/TSX Venture Composite	606.64	600.42		1.04 %
S&P/TSX Completion Index	1,486.96	1,481.97		0.34 %
S&P/TSX Smallcap Index	834.22	830.49		0.45 %

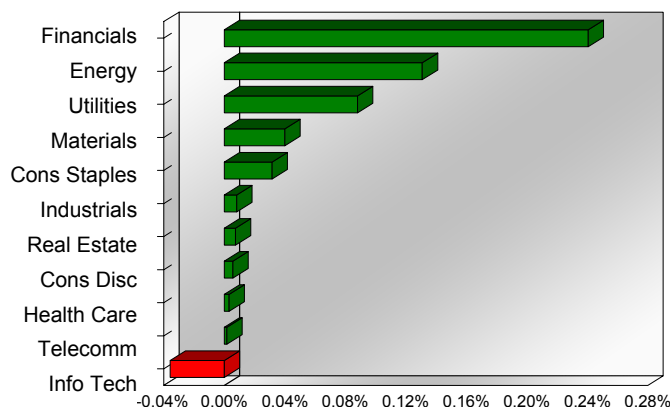
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
128	94	1

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	18.30	ABX	-5.63
CCO	17.50	CNQ	-3.97
BN	15.32	SHOP	-3.86
ENB	8.41	TOU	-3.34
BNS	8.40	CLS	-3.09
CM	7.57	TD	-2.78
BIP.UN	7.25	SLF	-2.75
ATD	6.60	ARX	-2.71
BMO	6.14	FFH	-2.67
BEP.UN	5.52	TRI	-2.15

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
EFR	14.87%	KNT	-5.40%
DML	11.57%	CLS	-4.68%
NXE	10.28%	ATZ	-4.07%
BEP.UN	9.54%	IPCO	-3.73%
CCO	7.55%	BTE	-3.61%
BB	4.65%	NVA	-3.52%
BIP.UN	4.59%	WFG	-3.31%
AC	4.35%	TVE	-2.99%
INE	4.22%	ATH	-2.88%
BLX	3.87%	ARX	-2.81%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	27	32.01 %	\$1,125.18	58.79
Energy	41	17.40 %	\$611.83	32.01
Utilities	15	3.93 %	\$138.25	21.51
Materials	52	12.47 %	\$438.43	9.81
Consumer Staples	11	4.01 %	\$140.82	7.70
Industrials	27	12.87 %	\$452.32	2.03
Real Estate	20	2.16 %	\$76.08	1.80
Consumer Discretionary	11	3.35 %	\$117.82	1.39
Health Care	4	0.31 %	\$11.01	0.77
Communication Services	5	2.93 %	\$103.00	0.43
Information Technology	10	8.55 %	\$300.66	-8.75
S&P/TSX Composite Index	223	100.00 %	\$3,515.40	127.49

S&P/TSX Composite Index - Sectors Returns



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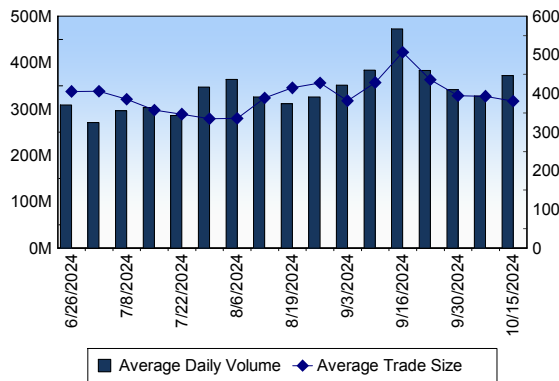
TSX

Daily Volume	340,687,281
Daily Value	\$11,360,815,416
Daily Trades	894,860
Daily Symbols Traded	2,079

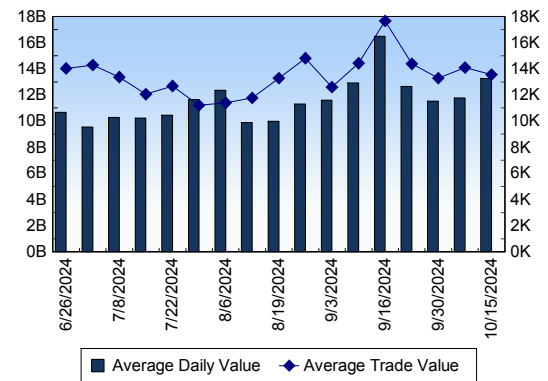
TSX ANONYMOUS TRADING

Daily Volume	169,056,425
Daily Value	\$5,659,207,511
Average Trade Size	371
% TSX Volume	49.62 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TD	15,333,311	\$1,187,954,525
ENB	9,576,713	\$550,425,523
TRP	7,322,372	\$476,916,355
BTE	6,424,762	\$26,134,755
HNU	6,400,158	\$14,917,627
FCU	5,873,148	\$6,718,480
BNS	5,673,460	\$418,488,903
AC	5,607,225	\$99,909,964
DML	5,494,356	\$16,191,584
VRN	5,473,205	\$45,949,060
CNQ	5,249,696	\$255,172,005
BB	5,092,515	\$18,245,260
TVE	4,477,626	\$17,579,938
ABX	4,339,403	\$119,666,334
AQN	4,069,538	\$28,792,914
RY	4,001,096	\$691,845,192
BMO	3,722,243	\$480,283,478
LAC	3,599,303	\$15,625,399
CVE	3,572,866	\$82,992,571
BTO	3,509,541	\$15,977,150

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	15,333,311	\$1,187,954,525
RY	4,001,096	\$691,845,192
ENB	9,576,713	\$550,425,523
BMO	3,722,243	\$480,283,478
TRP	7,322,372	\$476,916,355
BNS	5,673,460	\$418,488,903
CNQ	5,249,696	\$255,172,005
CM	2,665,655	\$228,363,039
NA	1,598,711	\$210,543,528
SHOP	1,867,579	\$209,885,555
TOU	2,883,632	\$178,968,233
SU	3,352,281	\$177,906,079
CP	1,442,507	\$162,584,707
CCO	1,925,162	\$145,536,347
PPL	2,282,122	\$134,679,715
BCE	2,891,203	\$133,489,320
ABX	4,339,403	\$119,666,334
NTR	1,808,194	\$119,545,755
IMO	1,010,933	\$105,821,987
ATD	1,409,529	\$104,289,203

ETF Trading

Daily Volume	31,025,717	Average Trade Value	\$12,107
Daily Value	\$621,763,347	Average Trade Size	604
# Trades	51,355	# of ETFs Traded	951

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	6,400,158	\$14,917,627
HOU	1,688,612	\$19,901,503
XIU	1,425,358	\$53,048,574
DLR	1,038,631	\$14,561,214
DLR.U	889,464	\$9,051,061
ZEB	763,891	\$31,355,859
HOD	618,790	\$4,350,664
XEG	582,284	\$10,314,329
BTCC.B	569,388	\$7,548,671
HQU	554,977	\$12,357,886

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,425,358	\$53,048,574
ZEB	763,891	\$31,355,859
VFV	179,068	\$25,490,875
HOU	1,688,612	\$19,901,503
HNU	6,400,158	\$14,917,627
HXT	234,561	\$14,916,377
DLR	1,038,631	\$14,561,214
HQU	554,977	\$12,357,886
CASH	223,520	\$11,193,289
XEG	582,284	\$10,314,329

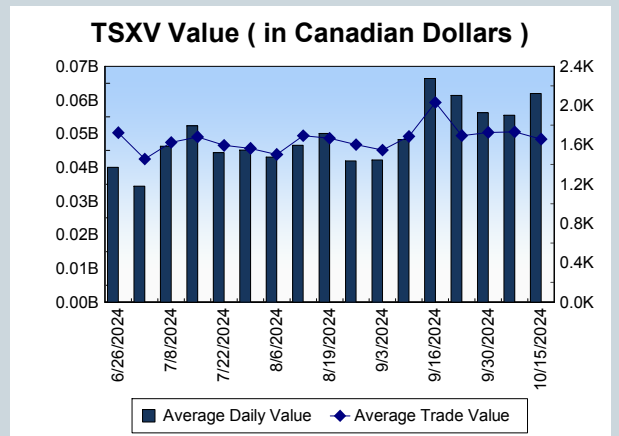
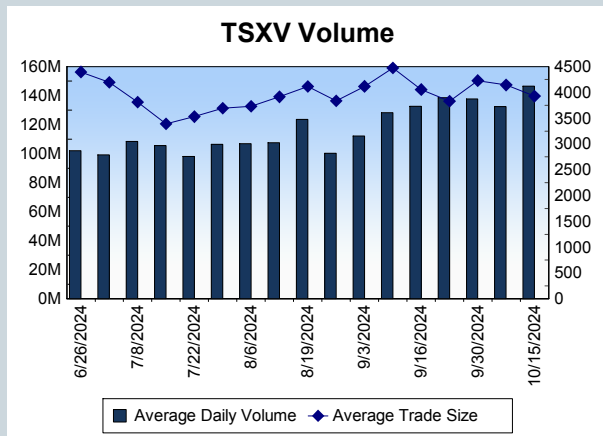
Block Trades	Non Block Trades
1,289	893,571

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	18,612,800
GOLDMAN SACHS CANADA I	17,848,800
TD SECURITIES INC.	14,844,200
MERRILL LYNCH CANADA LT	14,118,500
RBC CAPITAL MARKETS	13,408,000

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TD	10,608,800
ENB	7,543,800
TRP	5,186,700
BNS	3,220,900
VRN	2,825,200

TSXV	
Daily Volume	133,862,967
Daily Value	\$55,516,196
Daily Trades	33,435
Daily Symbols Traded	1,059

TSXV ANONYMOUS TRADING	
Daily Volume	71,973,239
Daily Value	\$32,954,495
Average Trade Size	4,011
% TSXV Volume	53.77%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
AEC	5,378,923	\$677,950
ETU	5,119,122	\$25,671
VTT	3,532,600	\$35,326
GXU	2,286,243	\$211,320
AAG	1,671,979	\$885,644
DHB	1,604,586	\$32,096
FUU	1,590,450	\$425,199
BEX	1,170,750	\$120,580
VMC	1,125,616	\$107,611
SASK	1,112,511	\$831,633
DCMC	1,097,131	\$151,913
CVV	1,085,930	\$794,595
OCG	1,075,174	\$306,109
TR	1,069,500	\$230,425
VO	1,063,613	\$94,854
EVER	1,044,028	\$26,176
EDM	1,008,150	\$116,040
ECR	980,295	\$84,021
FIND	936,915	\$130,568
XBOT	917,859	\$142,434

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	618,646	\$2,917,707
TOI	22,774	\$2,891,165
ARTG	197,295	\$2,841,193
EU	402,189	\$2,300,314
VZLA	642,497	\$1,829,524
WED	351,450	\$1,634,922
ZDC	515,262	\$1,382,306
PTK	209,502	\$1,138,205
MAU	540,751	\$1,134,212
AAG	1,671,979	\$885,644
SASK	1,112,511	\$831,633
CVV	1,085,930	\$794,595
PNG	455,291	\$763,483
LGC	274,799	\$705,489
AEC	5,378,923	\$677,950
SLI	236,178	\$662,717
LMN	20,073	\$660,697
SGML	28,198	\$536,826
SBBC	736,688	\$511,509
HITI	143,958	\$485,745

Dark TSX/TSXV Trading			
Volume	28,234,570	Daily Trades	118,467
Value	923,771,406	Daily Symbols Traded	1,369