## **DAILY REPORT**



For more information, email trading sales@tsx.com

October 29, 2024

Indices	October 29 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	24,562.55	24,565.66		-0.01 %
S&P/TSX 60 Index	1,469.61	1,470.89		-0.09 %
S&P/TSX Venture Composite	619.73	617.15		0.42 %
S&P/TSX Completion Index	1,490.24	1,485.93		0.29 %
S&P/TSX Smallcap Index	836.64	834.36		0.27 %

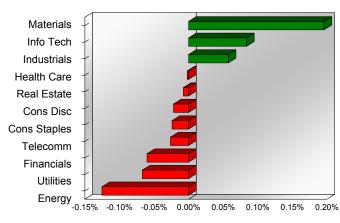
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
103	111	8

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
AEM	11.58	BN	-12.47
WCN	10.07	TD	-9.91
SHOP	9.23	ENB	-8.29
CSU	8.10	ATD	-4.77
WPM	6.91	CNQ	-4.73
ABX	5.98	SU	-4.05
BNS	5.11	TRP	-3.81
K	3.08	CNR	-3.62
CP	2.95	RCI.B	-3.41
GFL	2.90	MG	-3.26

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
ELD	5.42%	INE	-4.32%
KNT	4.59%	BEP.UN	-4.10%
LUN	4.23%	LNR	-3.76%
AG	4.14%	WFG	-3.33%
OGC	4.09%	AQN	-3.30%
FVI	3.52%	PXT	-3.19%
SIL	3.30%	IFP	-3.12%
NG	3.17%	NPI	-3.05%
GFL	3.14%	CTC.A	-3.04%
DPM	3.00%	MG	-2.98%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Materials	51	13.02 %	\$457.43	48.14
Information Technology	10	8.58 %	\$301.53	20.63
Industrials	27	12.67 %	\$445.32	14.08
Health Care	4	0.31 %	\$11.01	-0.49
Real Estate	20	2.12 %	\$74.46	-1.88
Consumer Discretionary	11	3.34 %	\$117.38	-5.39
Consumer Staples	11	3.94 %	\$138.60	-5.91
Communication Services	5	2.88 %	\$101.32	-6.43
Financials	27	32.10 %	\$1,127.85	-14.76
Utilities	15	3.81 %	\$133.85	-16.50
Energy	41	17.22 %	\$605.05	-30.78
S&P/TSX Composite Index	222	100.00 %	\$3,513.79	0.70

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



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Daily Volume
Daily Value
Daily Trades

Daily Symbols Traded

346,324,121 \$11,256,735,958 879,331 2,111

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

174,609,362 \$5,778,050,211 383 50.42 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
WNDR	8,437,768	\$1,367,952
CVE	8,095,426	\$185,768,629
BNS	7,999,658	\$581,815,584
TD	7,207,444	\$557,319,618
RY	6,831,518	\$1,175,339,721
BITF	6,079,457	\$19,334,921
HNU	5,464,716	\$12,560,311
ВМО	5,133,918	\$664,654,185
MFC	5,122,624	\$214,551,982
Т	5,010,235	\$111,640,440
FCU	4,949,159	\$4,582,978
BTE	4,767,032	\$18,721,825
ENB	4,700,744	\$264,259,682
LAC	4,595,236	\$30,073,570
LUN	3,887,043	\$57,103,913
CNQ	3,856,616	\$184,581,125
BCE	3,506,326	\$158,130,533
POW	3,457,909	\$154,946,912
WCP	3,357,711	\$35,051,531
AQN	3,245,788	\$21,940,429

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
RY	6,831,518	\$1,175,339,721	
ВМО	5,133,918	\$664,654,185	
BNS	7,999,658	\$581,815,584	
TD	7,207,444	\$557,319,618	
ENB	4,700,744	\$264,259,682	
MFC	5,122,624	\$214,551,982	
SHOP	1,754,097	\$196,241,322	
FTS	3,145,849	\$189,526,089	
CVE	8,095,426	\$185,768,629	
CNQ	3,856,616	\$184,581,125	
SLF	2,211,962	\$174,947,253	
BN	2,292,066	\$171,260,613	
СР	1,489,316	\$161,921,893	
СМ	1,830,138	\$160,842,250	
BCE	3,506,326	\$158,130,533	
POW	3,457,909	\$154,946,912	
RCI.B	2,682,094	\$135,675,422	
AEM	1,095,241	\$134,823,348	
CSU	28,217	\$122,486,292	
TRP	1,894,807	\$122,027,582	

		ETF Trading	
Daily Volume	42,630,433	Average Trade Value	\$14,861
Daily Value	\$895,096,681	Average Trade Size	708
# Trades	60,231	# of ETFs Traded	991

Top 1	Top 10 ETFs by TSX Volume	
Symbol	Market Volume	Market Value
HNU	5,464,716	\$12,560,311
ZEB	2,911,503	\$120,072,057
HOU	2,217,967	\$24,146,504
BTCC.B	2,199,108	\$31,357,717
BTCC	1,479,108	\$19,986,265
BTCX.B	1,377,125	\$20,400,335
XIU	1,316,049	\$48,974,224
HQD	1,240,178	\$13,704,336
XRE	1,001,817	\$16,461,078
DLR	986,801	\$13,994,039

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
ZEB	2,911,503	\$120,072,057
XIU	1,316,049	\$48,974,224
BTCC.B	2,199,108	\$31,357,717
VFV	174,661	\$25,129,446
HOU	2,217,967	\$24,146,504
HXT	333,760	\$21,222,139
BTCX.B	1,377,125	\$20,400,335
BTCC	1,479,108	\$19,986,265
HQU	846,346	\$19,427,620
ZSP	207,838	\$18,423,325

**Non Block Trades** 

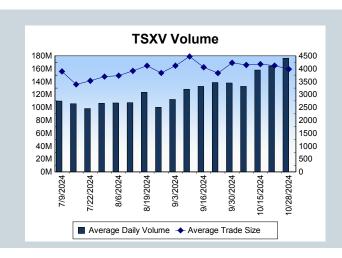
**Block Trades** 1,371 877,960

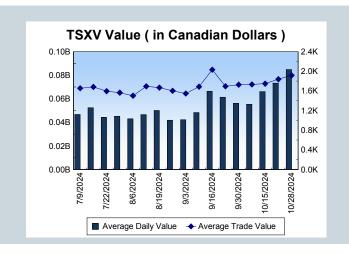
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
NATIONAL BANK FINANCIAL	16,662,800	
RBC CAPITAL MARKETS	14,116,100	
CIBC WORLD MARKETS INC.	13,731,400	
GOLDMAN SACHS CANADA I	12,732,700	
TD SECURITIES INC.	11.300.500	

TSXV	
Daily Volume	183,210,312
Daily Value	\$83,151,836
Daily Trades	41,830
Daily Symbols Traded	1,090

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
CVE	6,087,900		
BNS	5,526,800		
RY	5,185,600		
BMO	3,573,000		
MFC	3,377,000		

TSXV ANONYMOUS TRADING		
Daily Volume Daily Value Average Trade Size % TSXV Volume	95,163,941 \$47,006,457 4,609 51,94%	





Top 20 TSXV Symbols by Volume			
Symbol	TSXV Volume	TSXV Value	
GBU	5,690,338	\$60,283	
NDA	5,349,041	\$5,869,809	
EVER	5,148,001	\$129,120	
CSTR	3,661,335	\$119,767	
GPAC	3,148,416	\$2,069,939	
FLT	3,107,730	\$429,542	
AEC	2,887,748	\$358,963	
FAN	2,759,279	\$315,353	
BIGG	2,580,543	\$572,414	
FEO	2,448,143	\$684,039	
XBOT	2,292,955	\$549,452	
DAU	2,144,052	\$171,524	
PNG	2,115,932	\$4,252,400	
QTWO	2,106,669	\$2,188,250	
BSR	1,732,564	\$551,173	
AGMR	1,640,505	\$112,577	
CBLU	1,632,778	\$27,789	
WRLG	1,625,736	\$1,048,467	
WRLG.WT.B	1,473,600	\$296,144	
WLF	1,470,970	\$77,492	

Top 20 TSXV Symbols by Value				
Symbol	TSXV Volume	TSXV Value		
HIVE	1,283,799	\$7,676,850		
NDA	5,349,041	\$5,869,809		
LMN	157,796	\$5,083,523		
PNG	2,115,932	\$4,252,400		
QTWO	2,106,669	\$2,188,250		
TOI	17,327	\$2,104,362		
GPAC	3,148,416	\$2,069,939		
ATX	1,237,241	\$1,988,918		
ZDC	639,924	\$1,744,515		
VZLA	560,693	\$1,695,413		
FDR	374,933	\$1,474,481		
ARTG	97,329	\$1,429,656		
SLI	354,187	\$1,195,066		
MAU	456,785	\$1,138,490		
ABRA	325,257	\$1,134,682		
NFG	333,210	\$1,072,844		
WRLG	1,625,736	\$1,048,467		
AFM	666,038	\$763,525		
DMGI	1,263,416	\$735,140		
SEI	654,117	\$693,267		

Dark TSX/TSXV Trading					
Volume	28,487,140	Daily Trades	116,098		
Value	880,919,470	Daily Symbols Traded	1,469		