

# DAILY REPORT



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May 23, 2024

Indices	May 23 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	22,200.79	22,346.76		-0.65 %
S&P/TSX 60 Index	1,329.10	1,336.99		-0.59 %
S&P/TSX Venture Composite	601.83	611.32		-1.55 %
S&P/TSX Completion Index	1,343.75	1,356.16		-0.92 %
S&P/TSX Smallcap Index	760.10	770.24		-1.32 %

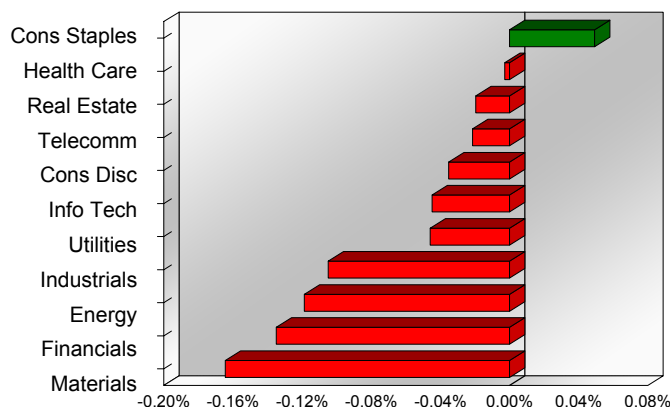
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
46	175	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
ATD	9.26	TD	-15.12
BMO	2.72	RY	-13.15
CNQ	2.27	SHOP	-10.22
CLS	2.01	ENB	-9.89
CSU	1.81	CP	-6.37
POW	1.36	TRP	-5.68
TRI	0.84	FNV	-5.13
L	0.60	ABX	-4.50
MRU	0.51	NTR	-4.42
CVE	0.37	CNR	-4.41

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
CLS	3.16%	BBD.B	-7.56%
ATD	2.27%	FM	-4.88%
IPCO	2.20%	OLA	-4.84%
GOOS	2.07%	BB	-4.62%
AAV	1.80%	OSK	-3.90%
FVI	1.53%	MATR	-3.83%
JWEL	1.08%	OGC	-3.50%
PSI	0.92%	IMG	-3.45%
POW	0.88%	NGD	-3.36%
NXE	0.77%	BLDP	-3.28%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Consumer Staples	11	4.22 %	\$133.89	11.01
Health Care	4	0.27 %	\$8.50	-0.63
Real Estate	20	2.01 %	\$63.95	-4.36
Communication Services	5	3.19 %	\$101.19	-4.79
Consumer Discretionary	13	3.44 %	\$109.12	-7.85
Information Technology	10	7.59 %	\$240.82	-10.02
Utilities	15	3.84 %	\$121.92	-10.28
Industrials	27	13.80 %	\$437.94	-23.44
Energy	41	18.42 %	\$584.57	-26.53
Financials	27	30.88 %	\$980.02	-30.16
Materials	50	12.36 %	\$392.20	-36.75
<b>S&amp;P/TSX Composite Index</b>	<b>223</b>	<b>100.00 %</b>	<b>\$3,174.12</b>	<b>-143.79</b>

S&P/TSX Composite Index - Sectors Returns



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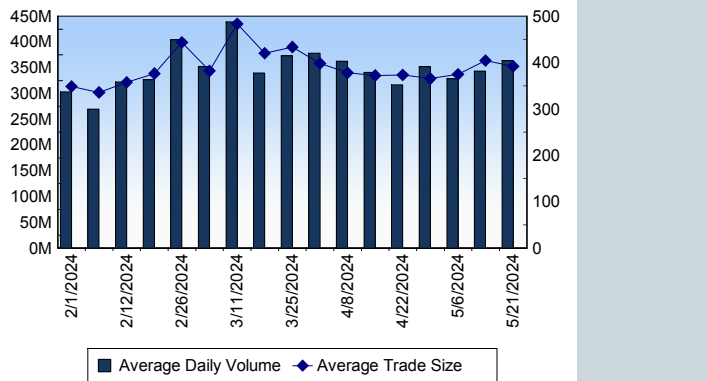
## TSX

Daily Volume	351,999,214
Daily Value	\$11,665,481,644
Daily Trades	931,098
Daily Symbols Traded	2,050

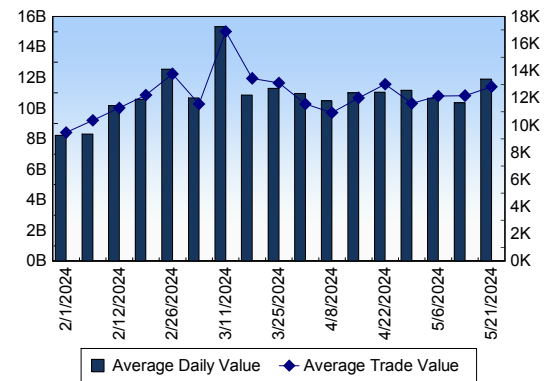
## TSX ANONYMOUS TRADING

Daily Volume	165,969,064
Daily Value	\$6,065,874,138
Average Trade Size	359
% TSX Volume	47.15 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
ENB	13,817,851	\$683,743,119
SU	10,206,310	\$563,776,831
CVE	9,613,792	\$263,415,773
MFC	8,793,805	\$316,497,650
HNU	8,653,613	\$54,036,817
TD	6,598,819	\$500,492,151
RY	6,206,752	\$892,464,893
PPL	5,730,325	\$285,475,937
ABX	5,463,672	\$127,705,529
BTE	5,133,288	\$23,828,698
CNQ	4,256,751	\$441,158,444
K	4,150,024	\$44,992,649
ATH	4,052,358	\$19,565,170
GWO	3,714,821	\$159,126,701
T	3,702,191	\$83,169,721
VRN	3,604,272	\$41,247,534
TRP	3,494,165	\$183,511,430
SLF	3,478,189	\$240,581,612
IVN	3,463,601	\$65,968,235
CM	3,314,268	\$219,357,921

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	6,206,752	\$892,464,893
ENB	13,817,851	\$683,743,119
SU	10,206,310	\$563,776,831
TD	6,598,819	\$500,492,151
CNQ	4,256,751	\$441,158,444
BMO	2,995,932	\$388,906,008
MFC	8,793,805	\$316,497,650
PPL	5,730,325	\$285,475,937
CVE	9,613,792	\$263,415,773
SLF	3,478,189	\$240,581,612
SHOP	3,002,707	\$238,771,192
CM	3,314,268	\$219,357,921
TRP	3,494,165	\$183,511,430
FTS	3,153,016	\$171,880,153
GWO	3,714,821	\$159,126,701
BCE	3,236,775	\$150,251,117
BNS	2,294,778	\$149,213,828
CNR	805,971	\$139,952,701
CP	1,251,736	\$136,527,827
ATD	1,703,964	\$135,025,585

## ETF Trading

Daily Volume	40,732,362	Average Trade Value	\$13,214
Daily Value	\$903,093,265	Average Trade Size	596
# Trades	68,344	# of ETFs Traded	926

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	8,653,613	\$54,036,817
XIU	3,216,144	\$108,103,780
ZEB	1,733,772	\$62,757,558
XEG	1,219,316	\$23,169,147
HND	928,177	\$50,773,648
HOU	899,776	\$12,298,877
HOD	797,284	\$5,675,275
DLR	752,059	\$10,486,114
CBAL	733,100	\$15,863,827
HQU	705,125	\$14,237,113

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	3,216,144	\$108,103,780
ZEB	1,733,772	\$62,757,558
HNU	8,653,613	\$54,036,817
HND	928,177	\$50,773,648
VFV	255,211	\$32,903,240
XEG	1,219,316	\$23,169,147
HXT	380,136	\$21,637,765
ZSP	208,849	\$16,573,666
CBAL	733,100	\$15,863,827
VGRO	449,920	\$15,401,922

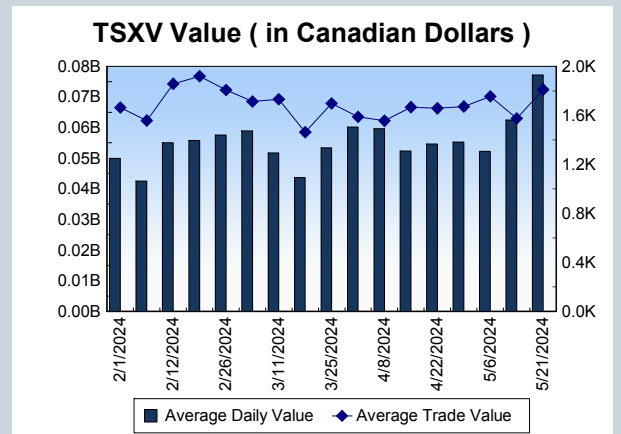
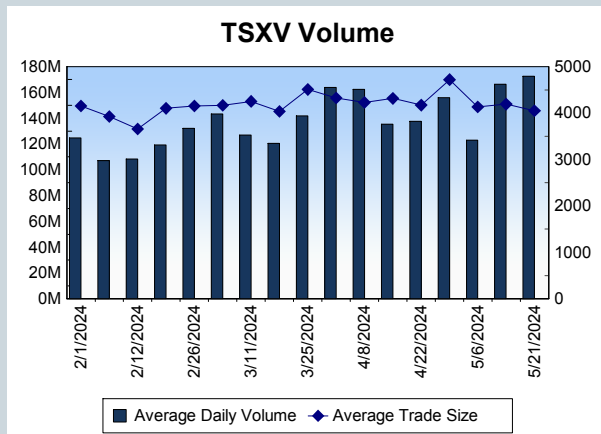
<b>Block Trades</b>	<b>Non Block Trades</b>
1,332	929,766

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	32,130,300
RBC CAPITAL MARKETS	18,569,300
NATIONAL BANK FINANCIAL	17,445,600
TD SECURITIES INC.	15,926,900
SOCIETE GENERALE CAPITA	15,818,200

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	11,376,800
SU	7,359,200
CVE	6,629,300
MFC	6,023,900
PPL	4,435,500

TSXV	
Daily Volume	138,381,650
Daily Value	\$55,816,226
Daily Trades	33,404
Daily Symbols Traded	1,031

TSXV ANONYMOUS TRADING	
Daily Volume	67,717,931
Daily Value	\$31,074,651
Average Trade Size	4,002
% TSXV Volume	48.94%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
KRY	7,263,401	\$1,275,388
GBU	5,480,287	\$82,204
SIC	3,731,645	\$159,412
SEI	3,202,545	\$4,156,684
RGD	2,946,858	\$1,789,590
WA	2,464,000	\$36,960
FUU	2,224,249	\$863,809
CLM	2,002,700	\$80,105
GSVR	1,467,004	\$384,272
CUSN	1,407,097	\$146,020
BTR	1,299,500	\$312,414
BGD	1,296,273	\$62,475
VZLA	1,267,091	\$2,950,099
LWR	1,256,000	\$63,405
CVX	1,251,195	\$524,625
VRR	1,185,805	\$139,676
CAND	1,125,714	\$6,317
GETT	1,104,000	\$5,545
PNG	1,043,970	\$1,029,002
VG	983,586	\$62,787

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
SEI	3,202,545	\$4,156,684
VZLA	1,267,091	\$2,950,099
TOI	17,360	\$1,946,126
LMN	46,956	\$1,824,796
RGD	2,946,858	\$1,789,590
BFM	768,414	\$1,593,076
HIVE	429,507	\$1,498,520
KRY	7,263,401	\$1,275,388
ARTG	111,175	\$1,153,908
ZDC	951,965	\$1,144,124
MAU	760,736	\$1,064,706
ABRA	416,860	\$1,053,896
PNG	1,043,970	\$1,029,002
FUU	2,224,249	\$863,809
EU	133,801	\$860,926
DV	698,004	\$724,237
NFG	124,392	\$619,017
WAM	698,048	\$537,766
AFM	485,826	\$530,042
CVX	1,251,195	\$524,625

Dark TSX/TSXV Trading			
Volume	22,342,990	Daily Trades	97,612
Value	723,254,835	Daily Symbols Traded	1,297