

# DAILY REPORT



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May 29, 2024

Indices	May 29 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	21,897.98	22,265.05		-1.65 %
S&P/TSX 60 Index	1,306.92	1,329.29		-1.68 %
S&P/TSX Venture Composite	609.02	611.03		-0.33 %
S&P/TSX Completion Index	1,342.49	1,363.04		-1.51 %
S&P/TSX Smallcap Index	767.77	777.68		-1.27 %

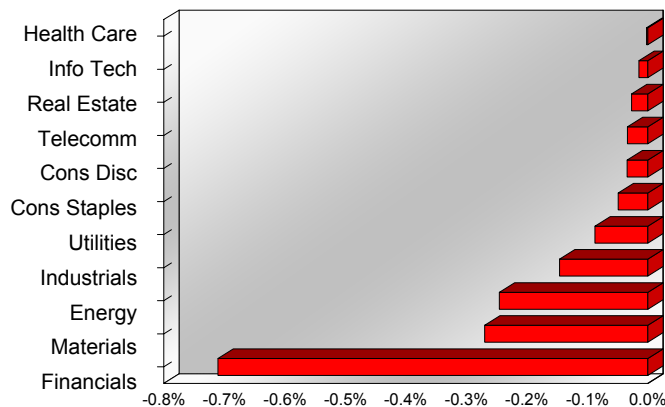
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
22	197	4

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
NA	7.12	BMO	-54.61
SHOP	5.45	RY	-23.12
CCO	2.12	CNQ	-19.64
L	1.10	BN	-17.94
WN	0.71	BNS	-12.90
MRU	0.55	ATD	-11.41
ELD	0.53	CM	-10.03
KXS	0.39	TD	-9.99
DML	0.30	SU	-9.63
CPX	0.23	NTR	-9.11

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
NA	2.55%	BMO	-8.86%
ELD	1.66%	ERO	-5.67%
DML	1.53%	BIP.UN	-5.36%
TVE	1.34%	OGC	-4.94%
KXS	1.29%	FM	-4.38%
NVEI	1.01%	BEP.UN	-3.89%
PSI	0.95%	LUN	-3.71%
CCO	0.92%	AG	-3.66%
WN	0.89%	CWB	-3.55%
SHOP	0.79%	FTT	-3.53%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Health Care	4	0.27 %	\$8.30	-0.45
Information Technology	10	7.71 %	\$241.56	-3.26
Real Estate	20	1.99 %	\$62.29	-5.92
Communication Services	5	3.17 %	\$99.27	-7.53
Consumer Discretionary	13	3.44 %	\$107.75	-7.61
Consumer Staples	11	4.21 %	\$131.82	-10.94
Utilities	15	3.77 %	\$118.13	-19.47
Industrials	27	13.63 %	\$426.96	-32.45
Energy	41	18.72 %	\$586.27	-54.63
Materials	50	12.62 %	\$395.21	-60.06
Financials	27	30.47 %	\$954.11	-158.17
<b>S&amp;P/TSX Composite Index</b>	<b>223</b>	<b>100.00 %</b>	<b>\$3,131.70</b>	<b>-360.49</b>

S&P/TSX Composite Index - Sectors Returns



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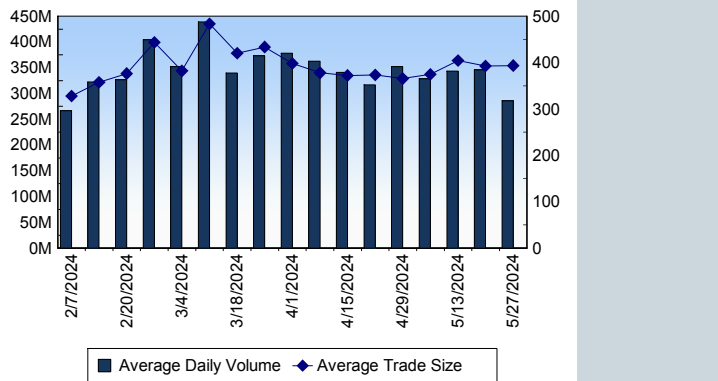
## TSX

Daily Volume	351,960,590
Daily Value	\$12,539,117,587
Daily Trades	977,383
Daily Symbols Traded	2,035

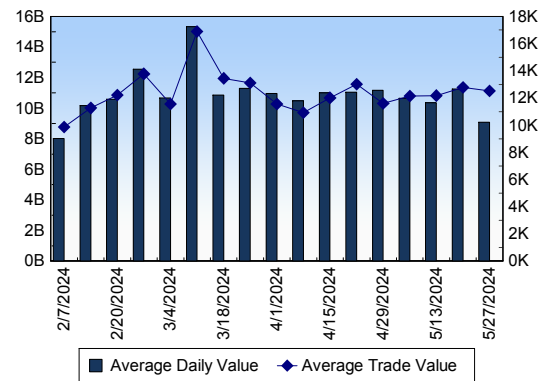
## TSX ANONYMOUS TRADING

Daily Volume	159,846,768
Daily Value	\$6,178,990,326
Average Trade Size	307
% TSX Volume	45.42 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
SU	16,041,303	\$876,241,788
ENB	11,118,313	\$544,104,711
MFC	9,126,889	\$320,965,474
BMO	7,420,134	\$901,682,546
ZEB	7,118,928	\$253,230,118
PPL	6,207,225	\$309,675,676
CVE	5,888,460	\$166,251,806
FTS	5,035,117	\$265,461,582
TVE	4,540,496	\$16,979,445
BITF	4,326,391	\$13,222,703
HNU	4,325,523	\$21,314,338
GWO	4,119,394	\$173,575,608
TRP	3,917,588	\$202,083,016
SHOP	3,757,160	\$300,109,395
TD	3,735,405	\$280,015,936
IAU	3,661,196	\$5,354,698
CM	3,651,413	\$236,721,700
T	3,613,292	\$79,357,142
BTE	3,595,630	\$17,825,431
AC	3,439,550	\$61,003,106

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
BMO	7,420,134	\$901,682,546
SU	16,041,303	\$876,241,788
ENB	11,118,313	\$544,104,711
RY	2,878,401	\$407,163,778
NA	3,165,474	\$366,317,804
CNQ	3,211,756	\$331,112,615
MFC	9,126,889	\$320,965,474
PPL	6,207,225	\$309,675,676
SHOP	3,757,160	\$300,109,395
TD	3,735,405	\$280,015,936
CSU.DB	2,076,000	\$265,725,080
FTS	5,035,117	\$265,461,582
ZEB	7,118,928	\$253,230,118
CM	3,651,413	\$236,721,700
TRP	3,917,588	\$202,083,016
BNS	3,163,279	\$201,929,114
SLF	2,984,732	\$201,698,145
ATD	2,564,079	\$201,162,257
CNR	1,187,061	\$200,696,141
GWO	4,119,394	\$173,575,608

### ETF Trading

Daily Volume	35,583,400	Average Trade Value	\$14,062
Daily Value	\$899,662,622	Average Trade Size	556
# Trades	63,978	# of ETFs Traded	913

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
ZEB	7,118,928	\$253,230,118
HNU	4,325,523	\$21,314,338
XIU	2,670,246	\$88,299,519
XEG	972,400	\$18,513,264
HOD	871,773	\$5,878,314
HMAX	720,812	\$9,810,795
DLR.U	655,141	\$6,673,219
HOU	627,256	\$9,098,408
DLR	569,022	\$7,940,036
HXT	425,987	\$23,854,635

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
ZEB	7,118,928	\$253,230,118
XIU	2,670,246	\$88,299,519
HXT	425,987	\$23,854,635
HND	340,664	\$22,879,207
HNU	4,325,523	\$21,314,338
PSA	414,369	\$20,721,217
XEG	972,400	\$18,513,264
VFV	127,090	\$16,307,621
XFN	312,772	\$15,342,136
CASH	231,842	\$11,634,819

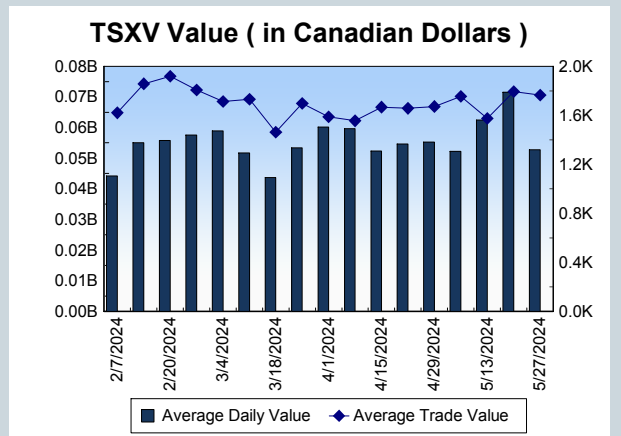
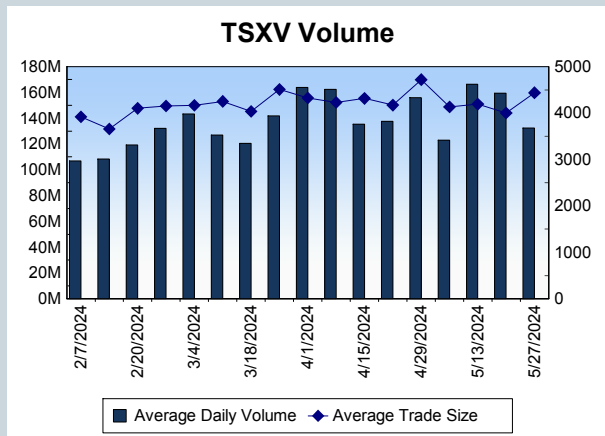
<b>Block Trades</b>	<b>Non Block Trades</b>
1,211	976,172

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	21,558,400
TD SECURITIES INC.	20,760,100
BMO NESBITT BURNS INC.	20,537,900
SCOTIA CAPITAL INC.	18,018,600
RBC CAPITAL MARKETS	17,777,450

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
SU	13,486,400
ENB	8,811,100
MFC	6,126,500
PPL	4,982,600
FTS	4,002,000

TSXV	
Daily Volume	135,449,594
Daily Value	\$54,809,873
Daily Trades	30,952
Daily Symbols Traded	1,033

TSXV ANONYMOUS TRADING	
Daily Volume	70,158,227
Daily Value	\$30,141,941
Average Trade Size	4,414
% TSXV Volume	51.80%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
LEO	4,814,000	\$409,190
SRQ	3,268,670	\$1,111,511
GQ	2,957,912	\$67,185
LMR	2,867,280	\$179,046
GSVR	2,627,701	\$796,004
ATX	2,540,875	\$3,806,539
PNG	2,139,039	\$2,211,069
VRR	2,021,901	\$165,207
SIC	1,917,805	\$82,532
GBU	1,887,055	\$28,306
SAG	1,858,031	\$76,407
EUP	1,851,022	\$83,221
GSHR	1,765,444	\$455,508
DB	1,656,003	\$128,465
FARM	1,517,638	\$100,404
UGE	1,513,959	\$2,696,755
NICN	1,407,707	\$99,118
FEX	1,131,600	\$29,210
OCG	1,111,619	\$316,360
NGY	1,054,825	\$10,548

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
ATX	2,540,875	\$3,806,539
UGE	1,513,959	\$2,696,755
PNG	2,139,039	\$2,211,069
VZLA	685,414	\$1,720,964
OGN	1,051,174	\$1,367,712
TOI	11,146	\$1,255,990
SRQ	3,268,670	\$1,111,511
BFM	501,551	\$1,081,566
FDR	576,858	\$1,009,767
LMN	25,971	\$982,536
ARTG	87,887	\$933,391
SEI	711,409	\$914,700
SGD	143,026	\$863,633
EU	132,072	\$859,476
GSVR	2,627,701	\$796,004
HIVE	215,092	\$762,461
GPAC	721,094	\$707,702
ABRA	279,314	\$705,451
ISO	169,833	\$698,935
RGD	1,051,165	\$689,855

Dark TSX/TSXV Trading			
Volume	22,664,040	Daily Trades	104,491
Value	840,021,910	Daily Symbols Traded	1,336