## **DAILY REPORT**



For more information, email trading sales@tsx.com

May 8, 2024

Indices	May 8 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	22,259.16	22,290.62		-0.14 %
S&P/TSX 60 Index	1,333.64	1,336.36		-0.20 %
S&P/TSX Venture Composite	590.02	593.24		-0.54 %
S&P/TSX Completion Index	1,342.89	1,341.26		0.12 %
S&P/TSX Smallcap Index	761.54	762.29		-0.10 %

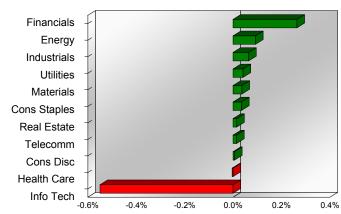
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
146	74	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	12.33	SHOP	-135.05
TD	11.70	CCO	-4.49
CSU	9.15	NXE	-4.01
ENB	8.58	TECK.B	-3.07
BNS	8.20	QSR	-2.57
CNQ	8.05	BAM	-2.16
ВМО	6.36	TOU	-1.76
CM	5.82	GFL	-1.63
MFC	4.22	FFH	-1.59
K	4.15	LUN	-1.53

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
SJ	10.93%	SHOP	-18.52%
IPCO	5.03%	NXE	-12.33%
K	4.95%	BHC	-5.39%
AIF	4.27%	ATZ	-4.25%
CLS	3.35%	FIL	-2.96%
GSY	3.29%	MX	-2.93%
IFP	3.23%	TOY	-2.84%
TA	3.08%	DML	-2.71%
WFG	3.06%	CS	-2.70%
MFI	2.76%	MDA	-2.62%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	27	30.65 %	\$975.48	58.80
Energy	41	18.60 %	\$591.77	20.69
Industrials	27	13.96 %	\$444.29	14.27
Utilities	15	3.83 %	\$121.78	9.13
Materials	50	12.06 %	\$383.63	8.18
Consumer Staples	11	4.07 %	\$129.45	7.69
Real Estate	20	2.05 %	\$65.13	3.35
Communication Services	5	3.17 %	\$100.88	3.17
Consumer Discretionary	13	3.50 %	\$111.22	1.21
Health Care	4	0.28 %	\$8.98	-0.98
Information Technology	10	7.84 %	\$249.61	-122.57
S&P/TSX Composite Index	223	100.00 %	\$3,182.21	2.94

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



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Daily Volume
Daily Value
Daily Trades

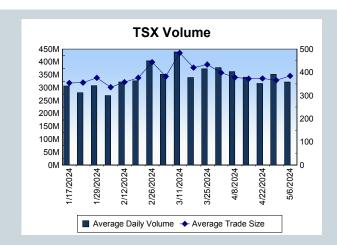
Daily Symbols Traded

329,689,148 \$10,521,571,077 883,485 2,007

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

150,064,520 \$4,956,409,807 351 45.52 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
CVE	16,938,145	\$482,398,998
ENB	11,410,530	\$582,731,438
SU	9,299,464	\$499,245,862
MFC	8,443,587	\$283,555,935
TD	7,304,963	\$560,669,447
NXE	6,244,425	\$67,143,362
SHOP	6,133,941	\$524,803,861
K	4,603,735	\$44,545,587
WELL	4,519,729	\$17,528,734
ВТО	4,232,362	\$15,059,962
BTE	4,001,418	\$20,174,719
RY	3,922,697	\$548,364,735
BNS	3,862,704	\$252,938,713
EFX	3,734,009	\$25,575,362
ZEB	3,589,421	\$129,543,082
PPL	3,333,471	\$166,744,765
ATH	3,069,689	\$14,744,116
XIU	2,809,805	\$94,681,358
HNU	2,735,006	\$11,522,901
LUN	2,719,771	\$43,129,571

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
ENB	11,410,530	\$582,731,438
TD	7,304,963	\$560,669,447
RY	3,922,697	\$548,364,735
SHOP	6,133,941	\$524,803,861
SU	9,299,464	\$499,245,862
CVE	16,938,145	\$482,398,998
MFC	8,443,587	\$283,555,935
BNS	3,862,704	\$252,938,713
CNQ	1,895,142	\$199,995,548
ВМО	1,554,902	\$197,952,932
NA	1,669,946	\$191,116,189
PPL	3,333,471	\$166,744,765
ATD	1,968,090	\$147,442,371
СМ	2,158,899	\$143,664,474
TOU	2,023,231	\$134,118,919
SLF	1,784,494	\$129,916,497
ZEB	3,589,421	\$129,543,082
TRP	2,313,159	\$119,948,745
CSU	31,610	\$119,746,769
CNR	672,469	\$116,228,775

		ETF Trading	
Daily Volume	27,037,751	Average Trade Value	\$15,761
Daily Value	\$656,020,331	Average Trade Size	650
# Trades	41,624	# of ETFs Traded	865

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
ZEB	3,589,421	\$129,543,082
XIU	2,809,805	\$94,681,358
HNU	2,735,006	\$11,522,901
HGD	873,246	\$3,418,361
XEG	684,085	\$13,017,410
HOD	637,968	\$4,468,222
DLR.U	544,800	\$5,539,307
HOU	530,103	\$7,436,669
HXD	488,067	\$2,894,636
DLR	432,069	\$6,031,037

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
ZEB	3,589,421	\$129,543,082
XIU	2,809,805	\$94,681,358
HND	227,777	\$19,363,403
VFV	140,315	\$17,718,853
CASH	316,248	\$15,828,988
XIC	389,004	\$13,763,233
XEG	684,085	\$13,017,410
HNU	2,735,006	\$11,522,901
HXT	200,784	\$11,369,787
XSP	187,789	\$10,209,772

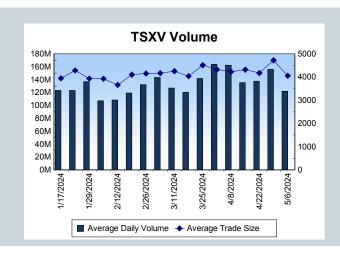
**Block Trades** 1,346 882,139

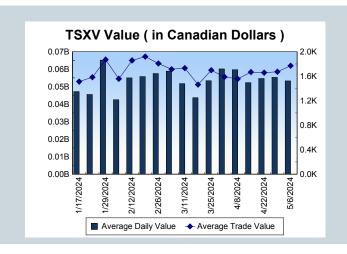
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	26,533,400
NATIONAL BANK FINANCIAL	24,081,600
BMO NESBITT BURNS INC.	19,536,300
RBC CAPITAL MARKETS	18,724,400
SCOTIA CAPITAL INC.	12,870,200

TSXV	
Daily Volume	114,313,871
Daily Value	\$53,602,072
Daily Trades	28,309
Daily Symbols Traded	1,053

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
CVE	14,380,200		
ENB	7,491,400		
MFC	6,404,800		
SU	5,899,300		
TD	3,206,900		

TSXV ANONYMOUS TRADING			
Daily Volume	59,788,127		
Daily Value	\$29,491,896		
Average Trade Size	3,992		
% TSXV Volume	52.30%		





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
WRLG	4,792,029	\$3,290,156		
PNPN	2,271,157	\$1,113,232		
AFM	2,231,386	\$2,676,063		
GBU	2,146,000	\$21,460		
AAZ	1,986,352	\$49,638		
GXU	1,606,129	\$161,245		
GSVR	1,597,172	\$303,639		
MMA	1,524,500	\$345,990		
HSTR	1,424,163	\$384,214		
AXL	1,409,652	\$480,377		
OSI	1,406,932	\$2,536,176		
GDNP	1,184,939	\$48,742		
GSHR	1,132,548	\$192,533		
CE.H	1,100,320	\$5,502		
USHA	1,000,400	\$78,552		
LL	993,000	\$19,860		
PGZ	989,500	\$178,425		
BOAT	956,000	\$14,340		
ADZN	947,725	\$428,280		
RGD	936,189	\$571,314		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
WRLG	4,792,029	\$3,290,156			
AFM	2,231,386	\$2,676,063			
TOI	22,473	\$2,610,246			
OSI	1,406,932	\$2,536,176			
ARTG	203,344	\$2,017,858			
SGD	265,876	\$1,589,884			
BFM	670,320	\$1,347,476			
LMN	33,563	\$1,281,157			
HIVE	379,567	\$1,177,982			
PNPN	2,271,157	\$1,113,232			
RML	818,060	\$1,041,365			
ISO	230,051	\$916,556			
EU	126,537	\$826,239			
HITI	254,346	\$817,610			
OGN	693,420	\$708,907			
MFG	266,284	\$611,557			
BIG	706,216	\$608,313			
SLI	324,560	\$600,785			
NICU	667,106	\$591,181			
SASK	832,718	\$589,842			

Dark TSX/TSXV Trading				
Volume	20,817,890	Daily Trades	89,072	
Value	644,531,725	Daily Symbols Traded	1,245	