

# DAILY REPORT



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May 16, 2024

Indices	May 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	22,299.83	22,284.76		0.07 %
S&P/TSX 60 Index	1,333.37	1,332.87		0.04 %
S&P/TSX Venture Composite	603.27	601.87		0.23 %
S&P/TSX Completion Index	1,356.76	1,354.13		0.19 %
S&P/TSX Smallcap Index	772.98	772.57		0.05 %

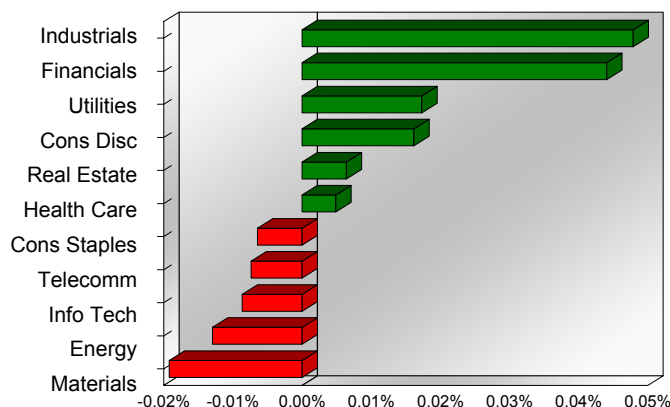
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
111	109	3

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CP	8.97	SHOP	-10.39
RY	7.91	WSP	-9.58
CNR	6.77	ATD	-6.13
MFC	5.24	BMO	-4.73
SU	5.20	ENB	-3.99
CSU	3.97	FM	-2.55
SLF	3.94	BNS	-2.45
LSPD	3.63	BN	-2.29
IFC	2.81	CM	-2.27
WCN	2.46	CVE	-2.21

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
LSPD	18.31%	IPCO	-6.72%
GOOS	15.53%	BB	-5.71%
ATS	5.40%	WSP	-5.33%
NG	4.67%	SEA	-3.74%
PEY	4.44%	SJ	-3.26%
NPI	4.15%	FM	-2.85%
KXS	3.82%	HBM	-2.66%
MATR	3.67%	STLC	-2.54%
CG	3.61%	MDA	-2.42%
CSH.UN	3.42%	PXT	-2.40%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Industrials	27	13.82 %	\$440.74	10.67
Financials	27	30.91 %	\$985.44	9.82
Utilities	15	3.88 %	\$123.77	3.86
Consumer Discretionary	13	3.51 %	\$111.74	3.60
Real Estate	20	2.06 %	\$65.55	1.43
Health Care	4	0.29 %	\$9.13	1.09
Consumer Staples	11	4.11 %	\$130.90	-1.44
Communication Services	5	3.20 %	\$102.00	-1.65
Information Technology	10	7.50 %	\$238.97	-1.93
Energy	41	18.35 %	\$584.95	-2.88
Materials	50	12.38 %	\$394.83	-4.28
<b>S&amp;P/TSX Composite Index</b>	<b>223</b>	<b>100.00 %</b>	<b>\$3,188.03</b>	<b>18.29</b>

S&P/TSX Composite Index - Sectors Returns



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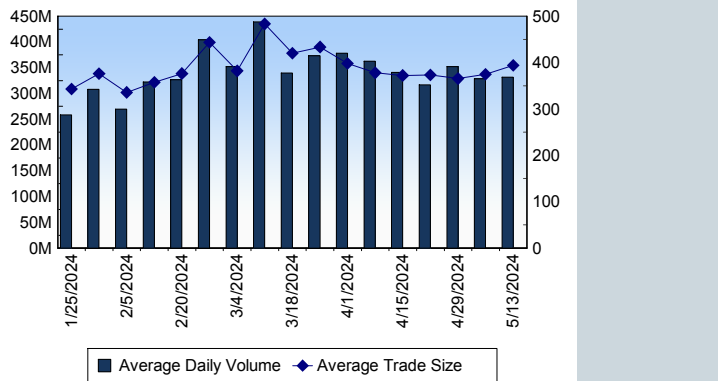
## TSX

Daily Volume	333,162,688
Daily Value	\$9,341,403,124
Daily Trades	851,191
Daily Symbols Traded	2,025

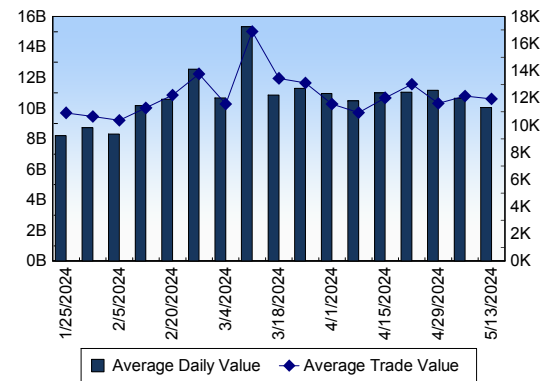
## TSX ANONYMOUS TRADING

Daily Volume	136,442,859
Daily Value	\$4,039,033,861
Average Trade Size	323
% TSX Volume	40.95 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
CET	17,048,706	\$14,834,564
MFC	10,183,592	\$366,089,303
WEED	9,117,360	\$135,023,934
ENB	7,010,631	\$351,006,834
TLRY	6,263,447	\$17,974,432
SU	5,823,779	\$315,333,052
HNU	5,666,251	\$28,298,472
CVE	5,249,440	\$143,016,889
KRR	5,180,330	\$28,354,074
TRP	4,415,324	\$235,039,133
SLF	3,966,807	\$276,685,904
ACB	3,892,783	\$40,346,542
FT	3,880,535	\$302,240
TD	3,733,626	\$289,349,177
BB	3,715,467	\$15,735,349
HBM	3,391,378	\$44,923,226
BTE	3,354,235	\$15,800,596
ATH	3,329,816	\$16,206,653
T	3,238,328	\$72,553,992
CNQ	3,083,163	\$318,213,639

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	2,712,677	\$391,525,552
MFC	10,183,592	\$366,089,303
ENB	7,010,631	\$351,006,834
CNQ	3,083,163	\$318,213,639
SU	5,823,779	\$315,333,052
TD	3,733,626	\$289,349,177
SLF	3,966,807	\$276,685,904
CNR	1,436,090	\$247,006,269
TRP	4,415,324	\$235,039,133
BMO	1,537,005	\$198,209,589
MG	2,657,660	\$172,935,577
FTS	2,943,470	\$163,554,722
BNS	2,261,217	\$148,758,532
SHOP	1,858,691	\$147,307,201
CVE	5,249,440	\$143,016,889
BN	2,338,968	\$142,308,552
NA	1,216,199	\$140,554,284
CP	1,265,474	\$140,379,663
WEED	9,117,360	\$135,023,934
TECK.B	1,792,794	\$126,761,367

## ETF Trading

Daily Volume	24,668,206	Average Trade Value	\$12,577
Daily Value	\$556,225,084	Average Trade Size	558
# Trades	44,225	# of ETFs Traded	909

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	5,666,251	\$28,298,472
XIU	2,345,911	\$79,480,912
DLR	561,836	\$7,788,323
HQU	551,078	\$10,991,776
ZEB	522,910	\$19,130,073
HND	436,269	\$30,582,056
XEG	416,639	\$7,860,188
BTCC.B	413,285	\$5,285,584
DLR.U	405,282	\$4,123,306
HOD	392,582	\$2,694,407

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,345,911	\$79,480,912
HND	436,269	\$30,582,056
VFV	220,512	\$28,324,845
HNU	5,666,251	\$28,298,472
ZEB	522,910	\$19,130,073
ZSP	214,173	\$16,956,706
HXT	219,156	\$12,484,197
HQU	551,078	\$10,991,776
CASH	207,519	\$10,398,120
XIC	273,285	\$9,731,558

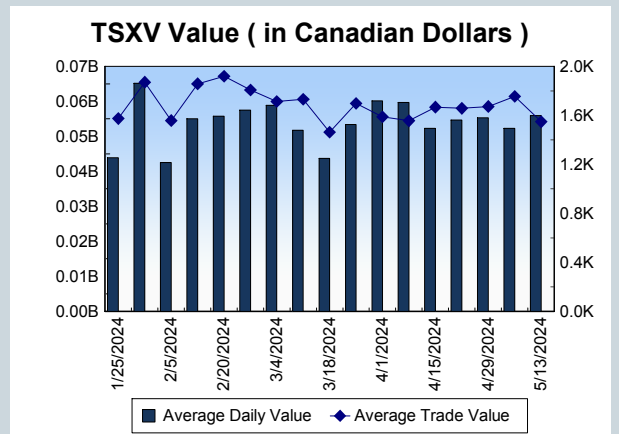
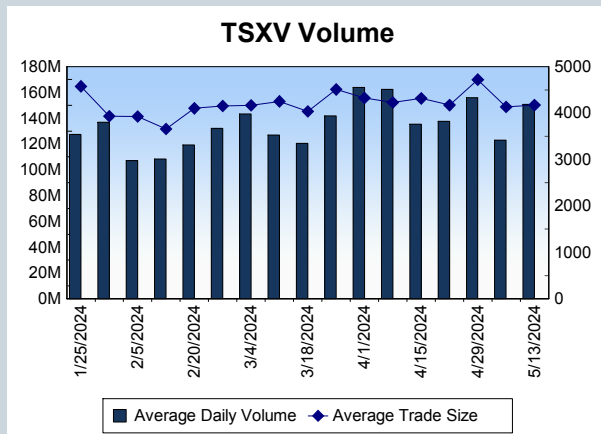
<b>Block Trades</b>	<b>Non Block Trades</b>
1,081	850,110

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
NATIONAL BANK FINANCIAL	24,009,800
PETERS & CO. LTD.	17,042,506
TD SECURITIES INC.	16,035,100
MERRILL LYNCH CANADA LT	13,356,700
GOLDMAN SACHS CANADA I	10,392,500

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
CET	17,004,006
MFC	7,931,000
KRR	4,595,400
ENB	4,491,200
SU	3,970,200

TSXV	
Daily Volume	175,367,312
Daily Value	\$63,715,071
Daily Trades	38,998
Daily Symbols Traded	1,049

TSXV ANONYMOUS TRADING	
Daily Volume	97,884,303
Daily Value	\$40,242,304
Average Trade Size	4,403
% TSXV Volume	55.82%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
LMR	18,650,241	\$472,596
CUSN	13,303,751	\$1,280,640
CUU	4,791,656	\$2,735,524
DEF	4,712,821	\$2,095,020
TUF	4,579,299	\$275,370
PEX	2,908,545	\$214,362
GSVR	2,176,973	\$520,653
ATX	2,068,336	\$2,869,928
RRL	1,894,000	\$18,940
AAG	1,778,460	\$616,189
MEK	1,553,000	\$46,590
PNPN	1,510,054	\$920,305
TAO	1,494,593	\$768,422
GRSL	1,494,498	\$313,749
JUGR	1,383,000	\$129,245
RGD	1,379,392	\$879,847
EQTY	1,335,108	\$292,948
RHC	1,316,900	\$98,708
RDS	1,232,707	\$195,696
NILI	1,191,526	\$553,669

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
ARTG	410,003	\$4,126,831
LMN	102,615	\$4,004,027
ATX	2,068,336	\$2,869,928
CUU	4,791,656	\$2,735,524
VZLA	1,054,602	\$2,392,019
DEF	4,712,821	\$2,095,020
TOI	17,280	\$1,997,728
CUSN	13,303,751	\$1,280,640
EU	199,363	\$1,212,839
SEI	1,018,263	\$997,701
HIVE	287,558	\$971,115
BFM	483,546	\$969,767
PNPN	1,510,054	\$920,305
RGD	1,379,392	\$879,847
TAO	1,494,593	\$768,422
SLI	299,949	\$714,746
AFM	616,878	\$709,938
SGML	27,424	\$672,075
AAG	1,778,460	\$616,189
HITI	188,051	\$614,107

Dark TSX/TSXV Trading			
Volume	21,626,570	Daily Trades	89,386
Value	595,806,882	Daily Symbols Traded	1,221