

# DAILY REPORT



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July 30, 2024

Indices	July 30 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	22,824.67	22,779.57		0.20 %
S&P/TSX 60 Index	1,364.05	1,360.82		0.24 %
S&P/TSX Venture Composite	572.93	574.37		-0.25 %
S&P/TSX Completion Index	1,391.68	1,391.20		0.03 %
S&P/TSX Smallcap Index	787.34	785.39		0.25 %

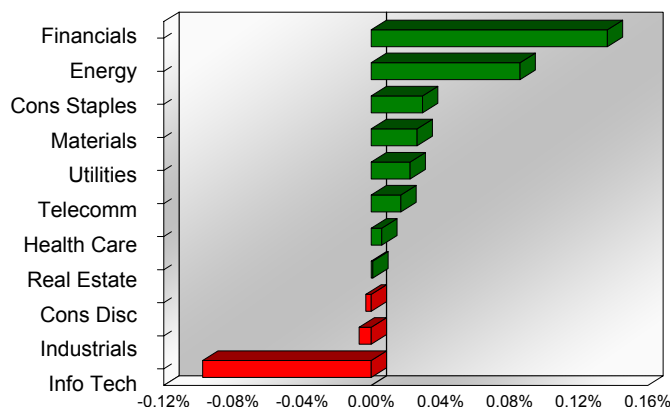
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
129	95	2

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
TD	21.97	BMO	-31.37
RY	12.03	CSU	-13.73
ENB	10.52	SHOP	-7.84
BNS	5.02	FM	-2.58
BN	4.31	CP	-1.95
BAM	3.85	TRI	-1.94
ATD	3.48	LUN	-1.66
MFC	3.41	IVN	-1.43
CM	3.23	CCO	-1.41
AEM	3.13	BEP.UN	-1.25

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
FIL	8.77%	BMO	-5.40%
SES	7.16%	FM	-3.26%
TLRY	7.00%	LUN	-2.60%
TPZ	4.76%	BEP.UN	-2.56%
SIL	2.69%	CSU	-2.35%
TSU	2.54%	CLS	-2.17%
BAM	2.48%	HBM	-2.16%
AG	2.31%	CIGI	-2.14%
TD	2.17%	CS	-2.10%
PRMW	2.13%	ATH	-1.97%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	27	31.16 %	\$1,017.79	31.12
Energy	41	17.55 %	\$573.21	19.61
Consumer Staples	11	4.38 %	\$143.18	6.74
Materials	52	12.43 %	\$406.14	6.03
Utilities	15	3.86 %	\$125.97	5.12
Communication Services	5	3.09 %	\$101.04	3.89
Health Care	4	0.29 %	\$9.46	1.38
Real Estate	20	2.18 %	\$71.36	0.20
Consumer Discretionary	13	3.54 %	\$115.52	-0.72
Industrials	28	13.68 %	\$446.97	-1.61
Information Technology	10	7.83 %	\$255.90	-22.22
<b>S&amp;P/TSX Composite Index</b>	<b>226</b>	<b>100.00 %</b>	<b>\$3,266.54</b>	<b>49.54</b>

S&P/TSX Composite Index - Sectors Returns



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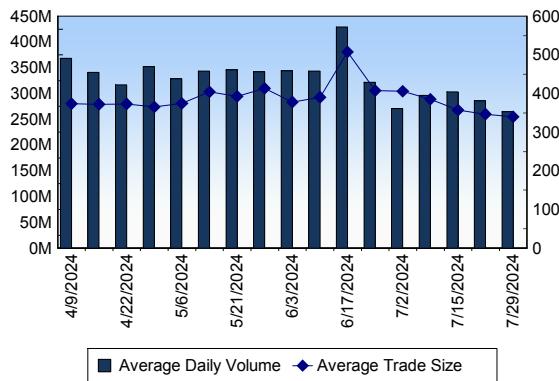
## TSX

Daily Volume	273,432,513
Daily Value	\$9,902,169,099
Daily Trades	856,696
Daily Symbols Traded	2,045

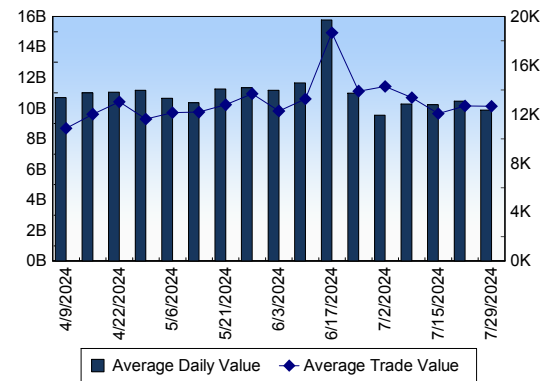
## TSX ANONYMOUS TRADING

Daily Volume	125,071,979
Daily Value	\$4,732,522,073
Average Trade Size	282
% TSX Volume	45.74 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TD	8,727,242	\$712,480,200
ENB	8,296,526	\$427,059,155
BNS	7,190,253	\$461,859,623
BTE	6,670,036	\$32,571,471
FIL	6,244,658	\$200,128,799
BMO	5,479,342	\$629,857,258
HNU	4,795,515	\$12,568,872
MFC	4,710,518	\$170,433,240
RY	4,566,343	\$702,439,179
LUN	4,361,543	\$61,917,900
CHR	4,315,582	\$12,889,420
TRP	4,211,205	\$244,410,195
TLRY	3,586,095	\$10,142,541
XIU	3,518,462	\$121,881,994
CVE	3,510,609	\$95,187,642
SU	3,483,556	\$185,442,856
CNQ	3,303,638	\$156,567,640
T	3,243,480	\$71,816,919
K	2,617,404	\$31,640,434
CS	2,580,594	\$23,044,400

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	8,727,242	\$712,480,200
RY	4,566,343	\$702,439,179
BMO	5,479,342	\$629,857,258
BNS	7,190,253	\$461,859,623
ENB	8,296,526	\$427,059,155
TRP	4,211,205	\$244,410,195
CSU	54,035	\$231,263,265
FIL	6,244,658	\$200,128,799
SU	3,483,556	\$185,442,856
MFC	4,710,518	\$170,433,240
CP	1,447,985	\$164,845,369
CNR	985,221	\$157,232,065
CNQ	3,303,638	\$156,567,640
SHOP	1,734,288	\$143,201,779
CM	1,723,940	\$122,598,047
XIU	3,518,462	\$121,881,994
NTR	1,616,464	\$113,550,703
PPL	1,906,661	\$101,408,361
BCE	2,133,149	\$99,003,865
CVE	3,510,609	\$95,187,642

### ETF Trading

Daily Volume	30,870,569	Average Trade Value	\$13,577
Daily Value	\$747,166,157	Average Trade Size	561
# Trades	55,031	# of ETFs Traded	917

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	4,795,515	\$12,568,872
XIU	3,518,462	\$121,881,994
ZEB	1,171,145	\$43,181,353
HOU	1,117,172	\$14,741,289
HQD	996,694	\$12,910,760
HQU	714,610	\$14,347,598
XIC	697,503	\$25,432,519
XEG	638,586	\$11,543,236
HSD	630,571	\$11,439,491
HGD	609,603	\$1,792,471

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	3,518,462	\$121,881,994
ZEB	1,171,145	\$43,181,353
VFV	222,592	\$29,772,651
XIC	697,503	\$25,432,519
ZSP	308,562	\$25,412,052
HND	176,765	\$17,624,160
HOU	1,117,172	\$14,741,289
HXT	249,541	\$14,648,793
CASH	287,712	\$14,438,747
HQU	714,610	\$14,347,598

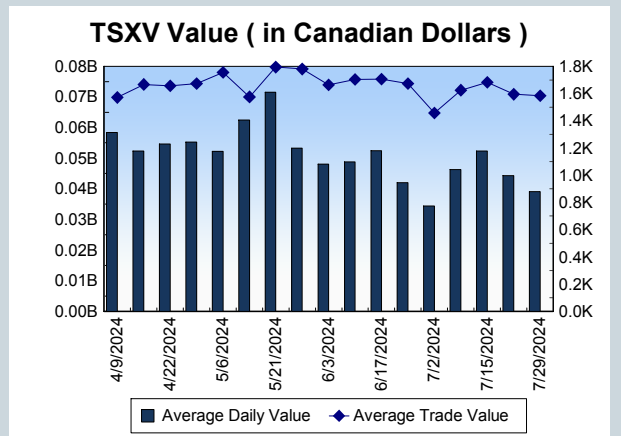
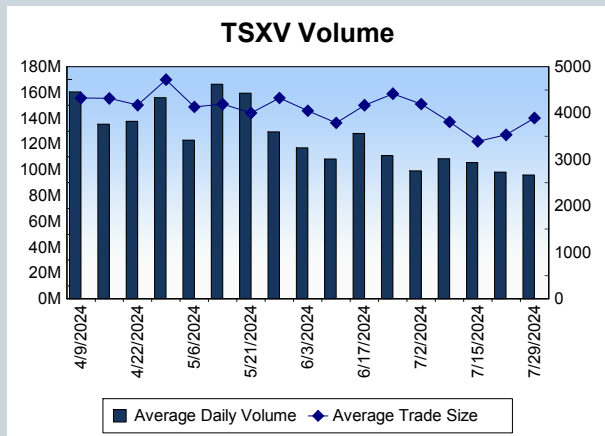
<b>Block Trades</b>	<b>Non Block Trades</b>
1,048	855,648

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
TD SECURITIES INC.	15,486,500
BMO NESBITT BURNS INC.	12,108,400
RBC CAPITAL MARKETS	11,375,700
VIRTU CANADA CORP	9,994,900
GOLDMAN SACHS CANADA I	9,869,100

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
BNS	5,436,700
ENB	5,206,500
TD	4,674,700
RY	2,774,500
TRP	2,658,200

TSXV	
Daily Volume	88,297,058
Daily Value	\$37,546,674
Daily Trades	23,682
Daily Symbols Traded	977

TSXV ANONYMOUS TRADING	
Daily Volume	42,356,528
Daily Value	\$19,866,324
Average Trade Size	3,566
% TSXV Volume	47.97%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
TUK	3,208,811	\$332,893
BOAT	2,780,000	\$13,905
THRM	1,496,984	\$33,207
PNG	1,465,420	\$1,827,760
VXTR	1,408,931	\$139,581
PER	1,330,000	\$33,310
HPM	976,408	\$43,486
MOG	951,391	\$124,066
AE	918,356	\$638,004
NCI	906,925	\$1,015,393
RML	870,287	\$1,257,785
KSUM	843,010	\$54,411
FNM	817,490	\$291,949
ADZN	791,900	\$335,749
MON	780,200	\$250,874
AFM	779,650	\$784,877
ROS	770,150	\$46,879
TRU	758,680	\$24,341
CTM	743,348	\$35,066
ID	729,650	\$3,648

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
PNG	1,465,420	\$1,827,760
HIVE	333,232	\$1,673,125
LMN	42,395	\$1,575,995
SGD	321,882	\$1,348,855
TOI	10,213	\$1,260,443
RML	870,287	\$1,257,785
MAU	725,869	\$1,247,015
NCI	906,925	\$1,015,393
CAD	288,851	\$912,116
ATX	700,318	\$882,716
EU	156,437	\$799,364
AFM	779,650	\$784,877
NFG	177,500	\$652,129
AE	918,356	\$638,004
BFM	287,710	\$632,817
VZLA	213,249	\$574,503
OGN	433,726	\$532,657
FDR	180,793	\$506,387
ARTG	41,917	\$479,457
PTK	97,633	\$375,374

Dark TSX/TSXV Trading			
Volume	22,120,240	Daily Trades	97,905
Value	848,562,788	Daily Symbols Traded	1,310