

# DAILY REPORT



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September 4, 2024

Indices	September 4 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	23,040.76	23,042.45		-0.01 %
S&P/TSX 60 Index	1,386.83	1,386.50		0.02 %
S&P/TSX Venture Composite	552.41	555.09		-0.48 %
S&P/TSX Completion Index	1,363.26	1,365.22		-0.14 %
S&P/TSX Smallcap Index	761.52	761.34		0.02 %

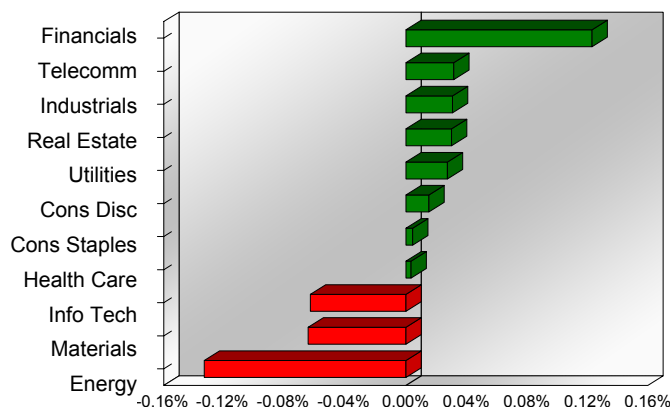
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
117	104	5

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	12.35	SHOP	-13.95
BNS	7.75	CNQ	-13.66
CM	7.58	SU	-11.83
CP	7.44	BN	-7.11
CCO	4.08	ABX	-5.31
BCE	3.94	CVE	-4.60
BMO	3.49	AEM	-4.17
T	2.71	IMO	-2.92
SLF	2.58	ATD	-2.87
WSP	2.34	TD	-2.72

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
INE	4.20%	GOOS	-4.50%
BEP.UN	3.76%	TXG	-4.31%
REI.UN	3.59%	ATS	-3.23%
IIP.UN	3.17%	PSK	-3.06%
SVI	2.67%	BLDP	-2.94%
CCO	2.55%	FM	-2.94%
PMZ.UN	2.55%	IMO	-2.70%
HR.UN	2.28%	SU	-2.51%
AP.UN	2.25%	EFN	-2.45%
MTL	2.19%	NG	-2.41%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	27	31.88 %	\$1,051.25	28.40
Communication Services	5	3.17 %	\$104.62	7.32
Industrials	28	13.51 %	\$445.56	7.10
Real Estate	20	2.26 %	\$74.55	6.95
Utilities	15	3.91 %	\$128.82	6.35
Consumer Discretionary	13	3.49 %	\$114.93	3.50
Consumer Staples	11	4.19 %	\$138.01	1.05
Health Care	4	0.29 %	\$9.41	0.78
Information Technology	10	8.19 %	\$270.07	-14.52
Materials	52	11.91 %	\$392.69	-14.90
Energy	41	17.21 %	\$567.56	-30.71
<b>S&amp;P/TSX Composite Index</b>	<b>226</b>	<b>100.00 %</b>	<b>\$3,297.47</b>	<b>1.32</b>

S&P/TSX Composite Index - Sectors Returns



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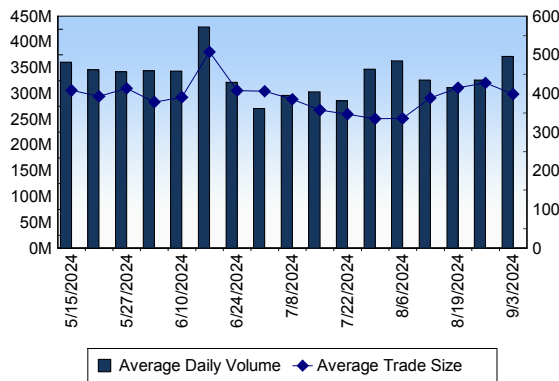
## TSX

Daily Volume	316,420,426
Daily Value	\$10,557,574,607
Daily Trades	857,788
Daily Symbols Traded	2,035

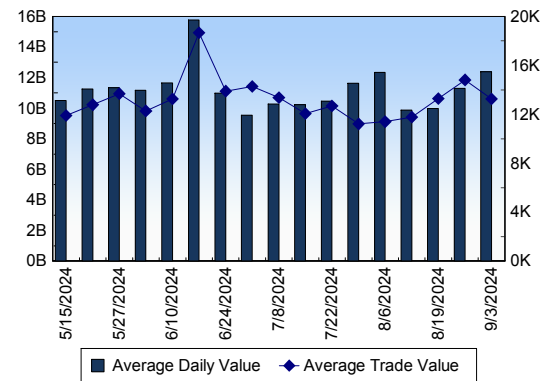
## TSX ANONYMOUS TRADING

Daily Volume	159,493,128
Daily Value	\$5,388,454,195
Average Trade Size	364
% TSX Volume	50.41 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
SU	16,115,530	\$847,236,736
CNQ	14,645,480	\$678,021,774
GWO	7,693,936	\$345,871,164
MFC	5,616,050	\$209,546,423
HNU	5,178,622	\$12,718,070
TRP	4,574,785	\$287,782,934
BNS	4,316,179	\$295,843,103
BTE	4,277,426	\$18,944,998
ENB	3,968,593	\$216,899,728
ATH	3,955,456	\$20,235,077
FCU	3,894,897	\$3,383,055
AQN	3,835,728	\$27,642,784
CVE	3,732,107	\$89,884,748
T	3,653,190	\$81,961,786
K	3,495,114	\$40,706,547
BITF	3,232,518	\$8,482,294
OSK	3,128,965	\$15,115,656
ABX	3,124,542	\$81,828,529
BCE	3,116,327	\$150,825,577
BTO	3,093,688	\$11,123,998

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
SU	16,115,530	\$847,236,736
CNQ	14,645,480	\$678,021,774
RY	2,405,339	\$395,973,753
CNR	2,343,903	\$374,289,075
GWO	7,693,936	\$345,871,164
BNS	4,316,179	\$295,843,103
TRP	4,574,785	\$287,782,934
TD	2,970,020	\$237,665,347
ENB	3,968,593	\$216,899,728
NA	1,730,747	\$214,893,126
BMO	1,907,374	\$213,920,024
CM	2,689,167	\$213,611,775
MFC	5,616,050	\$209,546,423
SLF	2,722,182	\$203,731,075
BCE	3,116,327	\$150,825,577
ATD	1,963,241	\$146,955,808
NTR	2,158,212	\$137,044,704
SHOP	1,417,324	\$134,898,666
CP	1,175,588	\$133,963,393
PPL	2,431,506	\$133,335,842

### ETF Trading

Daily Volume	34,167,567	Average Trade Value	\$12,873
Daily Value	\$746,233,229	Average Trade Size	589
# Trades	57,971	# of ETFs Traded	935

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	5,178,622	\$12,718,070
XLB	1,988,782	\$39,114,207
XIU	1,653,176	\$57,887,922
HOU	1,638,870	\$18,900,379
ZEB	1,493,773	\$57,547,219
HQU	1,417,416	\$28,260,833
XEG	1,113,501	\$19,569,104
HOD	945,841	\$7,337,255
XRE	792,960	\$13,533,020
DLR.U	599,810	\$6,128,224

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,653,176	\$57,887,922
ZEB	1,493,773	\$57,547,219
XLB	1,988,782	\$39,114,207
VFV	272,657	\$36,166,998
HQU	1,417,416	\$28,260,833
XEG	1,113,501	\$19,569,104
ZSP	235,419	\$19,227,645
HOU	1,638,870	\$18,900,379
XSP	279,277	\$16,101,734
XRE	792,960	\$13,533,020

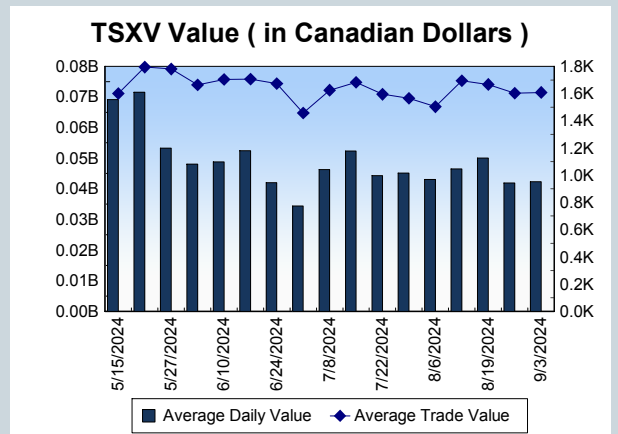
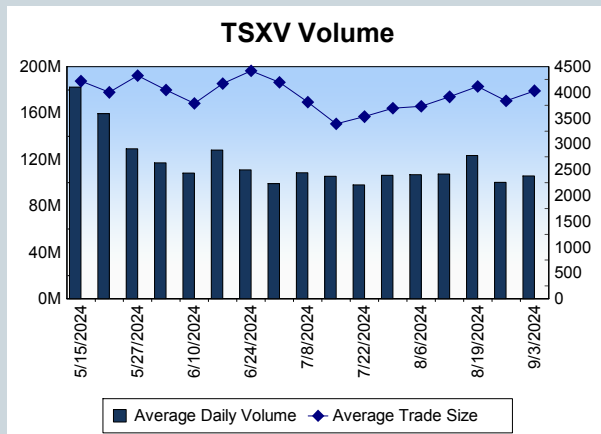
<b>Block Trades</b>	<b>Non Block Trades</b>
1,199	856,589

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
BMO NESBITT BURNS INC.	27,167,800
GOLDMAN SACHS CANADA I	19,505,100
MERRILL LYNCH CANADA LT	16,491,900
RBC CAPITAL MARKETS	16,053,000
TD SECURITIES INC.	14,824,000

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
SU	14,186,100
CNQ	11,361,000
GWO	6,814,800
MFC	3,520,400
TRP	3,179,200

TSXV	
Daily Volume	94,286,523
Daily Value	\$37,334,682
Daily Trades	22,649
Daily Symbols Traded	990

TSXV ANONYMOUS TRADING	
Daily Volume	49,763,914
Daily Value	\$22,343,120
Average Trade Size	4,179
% TSXV Volume	52.78%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
CTM	2,222,973	\$111,229
THRM	1,841,990	\$123,411
CBIT	1,766,331	\$138,806
AQS	1,715,000	\$25,725
ABI	1,515,881	\$60,690
FUU	1,418,969	\$385,555
CLCO	1,398,997	\$139,617
PNRL	1,051,159	\$612,455
AVG	1,028,500	\$10,285
OGN	908,477	\$1,370,814
ZOMD	865,620	\$339,113
RHC	848,469	\$34,515
GCX	780,842	\$15,617
MOG	774,155	\$101,312
VIS	768,400	\$43,742
LG	761,000	\$41,855
BFM	756,672	\$1,142,611
CLM	750,766	\$7,511
GDNP.H	729,310	\$3,857
BOGO	723,559	\$533,305

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	38,066	\$4,981,239
HIVE	559,390	\$2,152,817
OGN	908,477	\$1,370,814
SGD	266,920	\$1,256,667
MAU	688,597	\$1,216,898
ARTG	97,692	\$1,160,234
BFM	756,672	\$1,142,611
LMN	21,849	\$726,824
EU	156,185	\$688,795
PNRL	1,051,159	\$612,455
PNG	404,643	\$578,839
BOGO	723,559	\$533,305
PVF.UN	5,000	\$475,000
NFG	127,315	\$441,284
PLUR	589,970	\$427,034
DV	403,320	\$413,506
FUU	1,418,969	\$385,555
ZDC	213,917	\$367,982
ZOMD	865,620	\$339,113
HITI	117,850	\$330,603

Dark TSX/TSXV Trading			
Volume	21,348,360	Daily Trades	101,500
Value	736,312,714	Daily Symbols Traded	1,339