

# DAILY REPORT



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September 27, 2024

Indices	September 27 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	23,956.82	24,033.83		-0.32 %
S&P/TSX 60 Index	1,436.41	1,439.92		-0.24 %
S&P/TSX Venture Composite	583.14	594.33		-1.88 %
S&P/TSX Completion Index	1,440.86	1,450.14		-0.64 %
S&P/TSX Smallcap Index	812.98	821.09		-0.99 %

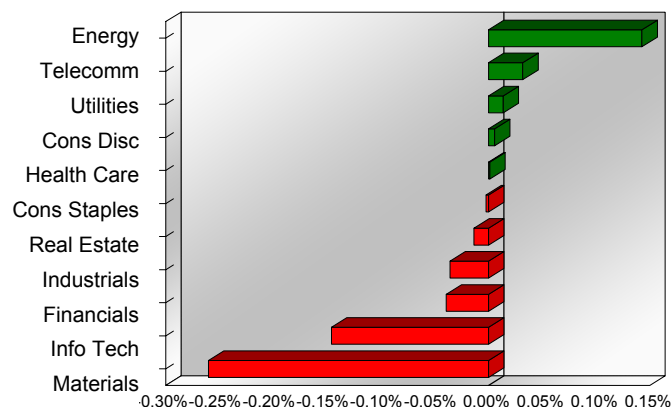
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
84	135	4

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
CNQ	14.01	SHOP	-14.44
TOU	5.72	CSU	-12.93
SU	5.41	ABX	-11.39
CVE	5.04	TRP	-9.75
TD	4.30	AEM	-9.18
BCE	4.08	CM	-7.05
ARX	3.29	WPM	-6.45
IMO	2.56	FNV	-5.00
IFC	2.35	TFII	-3.55
QSR	2.13	K	-3.50

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
AAV	4.19%	FVI	-5.39%
TOU	4.01%	OGC	-5.09%
ARX	3.49%	SIL	-5.09%
PRMW	3.30%	TFPM	-5.00%
CEU	3.18%	NGD	-5.00%
BBU.UN	2.89%	OLA	-4.81%
BTE	2.85%	KNT	-4.73%
PEY	2.59%	ATZ	-4.61%
CVE	2.46%	EQX	-4.49%
IMO	2.33%	ELD	-4.46%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Energy	40	16.62 %	\$569.84	34.32
Communication Services	5	3.08 %	\$105.49	7.68
Utilities	15	4.01 %	\$137.44	3.29
Consumer Discretionary	12	3.40 %	\$116.69	1.41
Health Care	4	0.32 %	\$10.84	0.30
Consumer Staples	11	4.12 %	\$141.39	-0.52
Real Estate	20	2.24 %	\$76.89	-3.28
Industrials	27	12.90 %	\$442.29	-8.59
Financials	27	32.24 %	\$1,105.65	-9.42
Information Technology	10	8.44 %	\$289.53	-35.07
Materials	52	12.63 %	\$432.92	-62.54
<b>S&amp;P/TSX Composite Index</b>	<b>223</b>	<b>100.00 %</b>	<b>\$3,428.98</b>	<b>-72.42</b>

S&P/TSX Composite Index - Sectors Returns



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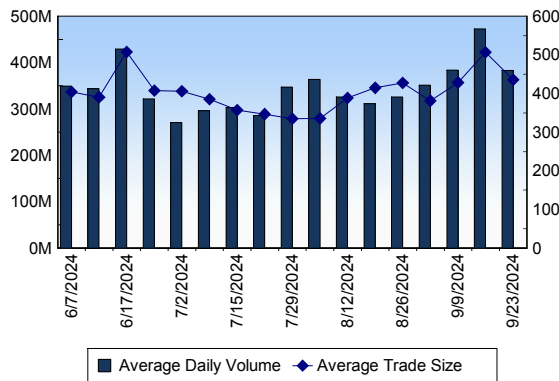
## TSX

Daily Volume	449,783,254
Daily Value	\$17,676,143,751
Daily Trades	840,274
Daily Symbols Traded	2,045

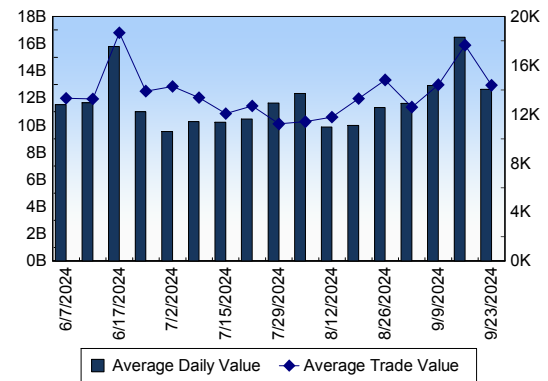
## TSX ANONYMOUS TRADING

Daily Volume	254,945,739
Daily Value	\$11,036,537,813
Average Trade Size	582
% TSX Volume	56.68 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TRP	57,226,258	\$3,618,788,146
BNS	18,511,944	\$1,363,044,926
CM	16,093,547	\$1,332,522,731
CNQ	10,280,722	\$460,728,720
TD	9,787,373	\$838,807,832
HNU	8,671,625	\$28,094,308
BB	8,173,406	\$26,388,706
SU	7,930,634	\$394,536,975
POW	7,749,501	\$329,988,496
CVE	7,546,127	\$169,286,626
PAY	6,899,794	\$14,726,163
WCP	6,866,821	\$68,442,572
BTE	6,625,580	\$26,099,174
NA	6,504,327	\$824,229,745
PEY	5,134,273	\$77,066,543
ARX	4,987,224	\$112,091,111
NTR	4,875,457	\$318,048,227
NPI	4,682,961	\$109,902,470
AQN	4,530,815	\$33,679,720
MFC	4,134,385	\$165,316,047

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TRP	57,226,258	\$3,618,788,146
BNS	18,511,944	\$1,363,044,926
CM	16,093,547	\$1,332,522,731
TD	9,787,373	\$838,807,832
NA	6,504,327	\$824,229,745
RY	3,409,679	\$572,621,897
CNQ	10,280,722	\$460,728,720
CP	3,519,783	\$406,911,177
SU	7,930,634	\$394,536,975
POW	7,749,501	\$329,988,496
NTR	4,875,457	\$318,048,227
SLF	3,335,224	\$260,858,378
BMO	1,686,704	\$206,295,405
SHOP	1,687,638	\$181,948,634
CVE	7,546,127	\$169,286,626
MFC	4,134,385	\$165,316,047
GWO	3,357,906	\$153,981,323
TECK.B	1,946,184	\$138,312,636
TFII	710,028	\$132,361,831
WSP	547,104	\$130,047,948

## ETF Trading

Daily Volume	35,815,521	Average Trade Value	\$12,723
Daily Value	\$688,747,312	Average Trade Size	662
# Trades	54,136	# of ETFs Traded	945

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	8,671,625	\$28,094,308
HOU	1,307,323	\$14,623,796
HGD	1,166,152	\$2,765,933
ZEB	1,158,627	\$46,967,711
XIU	1,127,481	\$41,070,755
HQD	1,097,471	\$12,567,318
XEG	1,068,131	\$17,788,951
HOD	949,209	\$7,382,520
HQU	878,114	\$19,503,319
DLR	604,078	\$8,289,932

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
ZEB	1,158,627	\$46,967,711
XIU	1,127,481	\$41,070,755
HND	457,061	\$31,701,031
HNU	8,671,625	\$28,094,308
CASH	525,155	\$26,256,333
VFV	174,438	\$23,996,316
HQU	878,114	\$19,503,319
XEG	1,068,131	\$17,788,951
ZMMK	333,677	\$16,650,990
HOU	1,307,323	\$14,623,796

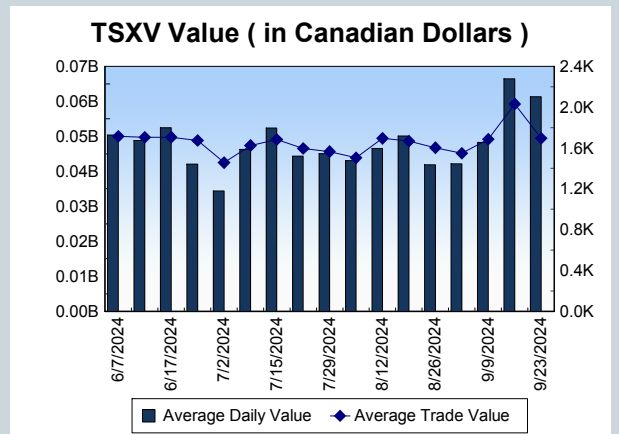
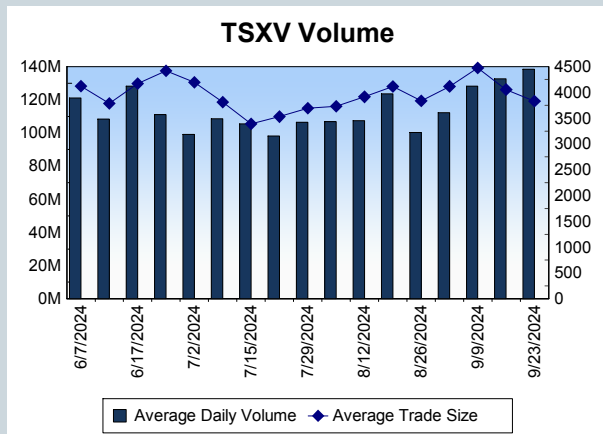
<b>Block Trades</b>	<b>Non Block Trades</b>
1,409	838,865

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
GOLDMAN SACHS CANADA I	82,507,400
BMO NESBITT BURNS INC.	52,323,000
SCOTIA CAPITAL INC.	24,408,700
CIBC WORLD MARKETS INC.	23,998,000
RBC CAPITAL MARKETS	18,574,700

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
TRP	54,586,400
BNS	16,257,700
CM	14,384,300
TD	8,046,700
CNQ	7,135,100

TSXV	
Daily Volume	112,727,727
Daily Value	\$50,077,704
Daily Trades	29,995
Daily Symbols Traded	1,043

TSXV ANONYMOUS TRADING	
Daily Volume	58,128,960
Daily Value	\$29,405,485
Average Trade Size	3,797
% TSXV Volume	51.57%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
VIS	4,061,250	\$192,613
VO	3,282,793	\$259,276
BFM	2,490,659	\$2,417,890
TECT	2,481,023	\$149,969
NBLC	2,170,755	\$108,773
PPX	2,130,000	\$103,680
SRI	1,630,621	\$59,850
OCG	1,418,092	\$378,941
RML	1,336,487	\$1,695,163
HEMP	1,313,000	\$77,650
ECR	1,294,500	\$102,388
SIE	1,246,400	\$49,856
THRM	1,154,284	\$67,824
NHHH	933,009	\$33,098
CMIL	911,529	\$9,120
FOBI	792,054	\$36,054
ATX	744,554	\$1,080,492
PEI	738,008	\$33,320
ZAC	723,433	\$60,327
IGO	721,549	\$169,808

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
TOI	30,838	\$3,991,660
LMN	98,200	\$3,143,786
BFM	2,490,659	\$2,417,890
HIVE	370,372	\$1,700,120
RML	1,336,487	\$1,695,163
PTK	263,945	\$1,633,175
ARTG	88,542	\$1,154,095
EU	205,507	\$1,146,723
ATX	744,554	\$1,080,492
VZLA	388,347	\$1,042,359
NFG	252,762	\$900,387
MAW	605,600	\$607,839
MAU	312,086	\$600,387
PNG	344,471	\$586,981
ZDC	225,858	\$521,628
FDR	192,007	\$502,775
DE	78,557	\$474,257
SGD	80,816	\$456,557
NET.UN	71,986	\$407,466
ABRA	151,299	\$398,490

Dark TSX/TSXV Trading			
Volume	26,582,790	Daily Trades	109,850
Value	785,921,920	Daily Symbols Traded	1,375