

# DAILY REPORT



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October 11, 2024

Indices	October 11 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	24,471.17	24,302.26		0.70 %
S&P/TSX 60 Index	1,464.33	1,454.71		0.66 %
S&P/TSX Venture Composite	605.43	595.81		1.62 %
S&P/TSX Completion Index	1,483.94	1,471.69		0.83 %
S&P/TSX Smallcap Index	833.37	825.65		0.94 %

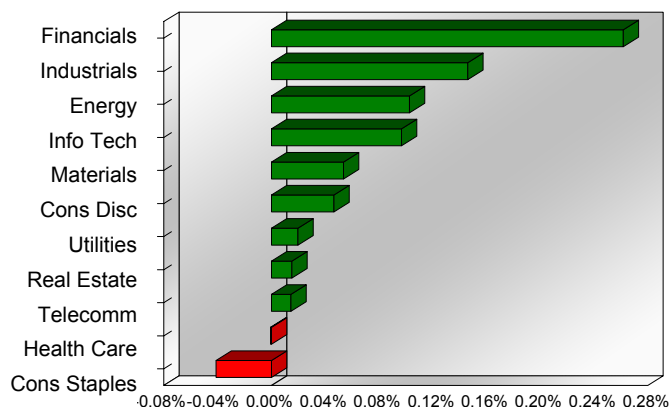
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
170	47	6

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
RY	33.55	TD	-38.16
CM	12.99	ATD	-13.31
BMO	11.33	ATZ	-1.53
CSU	10.61	ABX	-1.45
CP	8.85	RCI.B	-0.79
DOL	7.85	WPM	-0.66
BN	7.77	AC	-0.55
IFC	6.93	PAAS	-0.55
SHOP	6.60	ARX	-0.54
TRP	6.42	KEY	-0.52

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
BBU.UN	3.95%	ATZ	-5.64%
TFII	3.65%	TD	-4.01%
FM	3.39%	ATD	-3.38%
MDA	3.32%	BDT	-2.00%
TSU	3.27%	BHC	-1.88%
ELD	3.25%	MATR	-1.73%
ATS	3.25%	MX	-1.71%
ATRL	3.24%	DPM	-1.52%
NFI	3.10%	MTY	-1.49%
CLS	3.04%	AC	-1.38%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Financials	27	31.78 %	\$1,113.21	63.59
Industrials	27	12.89 %	\$451.50	35.51
Energy	41	17.72 %	\$620.59	24.96
Information Technology	10	8.68 %	\$304.07	23.54
Materials	52	12.44 %	\$435.79	13.03
Consumer Discretionary	11	3.36 %	\$117.79	11.33
Utilities	15	3.79 %	\$132.83	4.82
Real Estate	20	2.13 %	\$74.78	3.69
Communication Services	5	2.92 %	\$102.27	3.53
Health Care	4	0.30 %	\$10.62	-0.15
Consumer Staples	11	3.97 %	\$139.06	-10.00
<b>S&amp;P/TSX Composite Index</b>	<b>223</b>	<b>100.00 %</b>	<b>\$3,502.51</b>	<b>173.84</b>

S&P/TSX Composite Index - Sectors Returns



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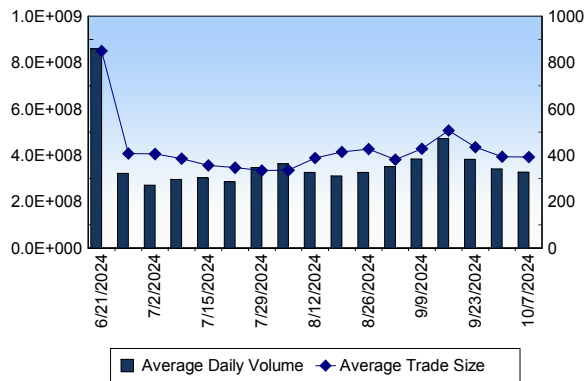
## TSX

Daily Volume	324,324,970
Daily Value	\$12,420,689,295
Daily Trades	814,728
Daily Symbols Traded	2,055

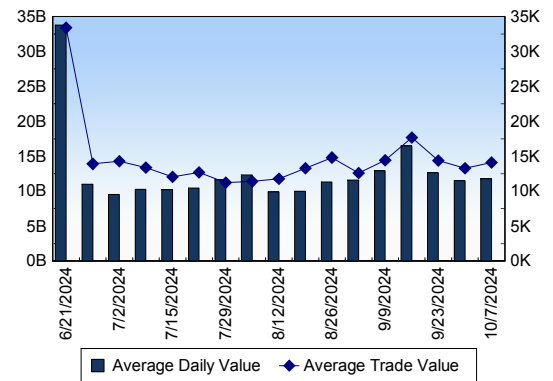
## TSX ANONYMOUS TRADING

Daily Volume	147,538,829
Daily Value	\$5,643,622,998
Average Trade Size	362
% TSX Volume	45.49 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TD	22,285,583	\$1,767,884,910
CNQ	14,537,163	\$751,806,748
ENB	11,672,032	\$659,977,179
CM	7,260,092	\$607,894,834
HNU	5,301,926	\$14,064,487
BMO	4,853,247	\$618,424,652
MFC	4,821,350	\$201,694,586
VRN	4,535,558	\$40,223,186
RY	4,152,808	\$706,073,100
BTO	4,104,003	\$18,033,329
BNS	4,097,901	\$295,860,694
TRP	3,705,805	\$232,741,540
SU	3,597,938	\$199,864,192
TVE	3,521,821	\$14,938,480
ATH	3,373,305	\$17,826,936
AQN	3,323,563	\$22,758,866
POW	3,150,186	\$139,210,222
BTE	3,079,180	\$13,639,364
BCE	2,976,138	\$135,158,445
CXB	2,910,397	\$8,304,173

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
TD	22,285,583	\$1,767,884,910
CNQ	14,537,163	\$751,806,748
RY	4,152,808	\$706,073,100
ENB	11,672,032	\$659,977,179
BMO	4,853,247	\$618,424,652
CM	7,260,092	\$607,894,834
BNS	4,097,901	\$295,860,694
NA	1,791,119	\$233,323,683
TRP	3,705,805	\$232,741,540
SHOP	2,009,593	\$230,701,987
CP	1,963,435	\$221,351,677
MFC	4,821,350	\$201,694,586
SU	3,597,938	\$199,864,192
ATD	2,171,672	\$158,767,782
POW	3,150,186	\$139,210,222
BCE	2,976,138	\$135,158,445
NTR	1,928,269	\$130,310,219
CSU	28,411	\$125,261,642
TECK.B	1,690,660	\$119,243,509
IMO	1,047,284	\$112,961,549

### ETF Trading

Daily Volume	32,244,300	Average Trade Value	\$14,956
Daily Value	\$726,480,833	Average Trade Size	664
# Trades	48,575	# of ETFs Traded	951

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	5,301,926	\$14,064,487
XIU	1,858,114	\$68,995,617
ZEB	1,635,971	\$66,358,034
HOD	1,254,139	\$7,784,771
HOU	932,786	\$12,680,693
ZUB	909,974	\$28,016,961
DLR	901,053	\$12,614,203
HQU	753,699	\$16,970,152
HXD	661,568	\$3,216,837
XEG	594,059	\$11,051,108

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	1,858,114	\$68,995,617
ZEB	1,635,971	\$66,358,034
ZSP	329,173	\$28,755,752
ZUB	909,974	\$28,016,961
HXT	377,650	\$23,957,623
VFV	155,391	\$22,021,615
XIC	467,378	\$18,230,477
HQU	753,699	\$16,970,152
XFN	260,764	\$14,887,192
HNU	5,301,926	\$14,064,487

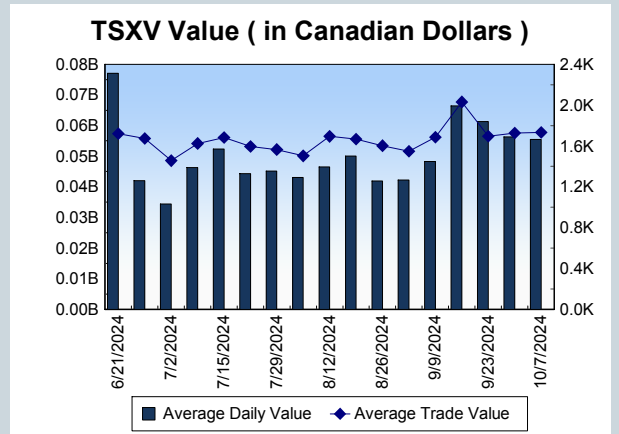
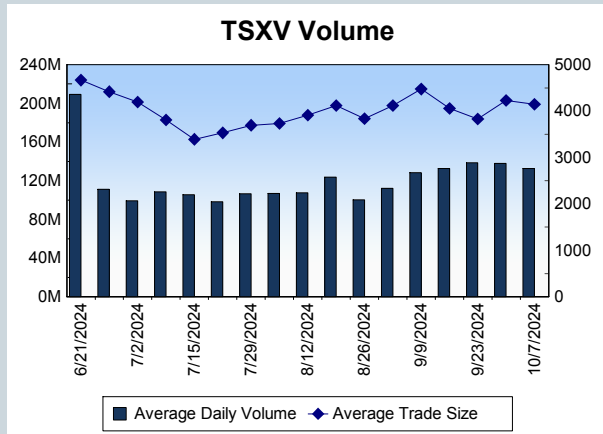
<b>Block Trades</b>	<b>Non Block Trades</b>
1,430	813,298

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
RBC CAPITAL MARKETS	23,949,000
GOLDMAN SACHS CANADA I	20,120,375
NATIONAL BANK FINANCIAL	19,047,175
CIBC WORLD MARKETS INC.	18,871,600
INSTINET CANADA LTD.	13,898,500

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
CNQ	11,361,400
TD	11,343,100
ENB	9,535,300
CM	4,423,200
MFC	2,959,700

TSXV	
Daily Volume	148,762,656
Daily Value	\$59,392,063
Daily Trades	34,659
Daily Symbols Traded	1,045

TSXV ANONYMOUS TRADING	
Daily Volume	90,893,621
Daily Value	\$36,491,034
Average Trade Size	4,821
% TSXV Volume	61.10%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
ETU	10,167,000	\$50,885
AEC	8,654,981	\$921,814
AL	4,386,000	\$106,870
THRM	3,389,875	\$158,942
DM	2,933,779	\$14,674
AERO	2,231,968	\$252,867
VCT	1,805,190	\$27,104
FOBI	1,793,327	\$96,069
PBX	1,683,750	\$219,588
SVRS	1,601,950	\$202,300
FRED	1,500,000	\$75,000
IPT	1,329,018	\$319,734
VZLA	1,308,049	\$3,736,538
TR	1,200,000	\$317,920
PEI	1,186,650	\$59,328
OCG	1,133,804	\$329,706
LI	1,021,996	\$1,237,079
EVER	973,700	\$31,141
NILI	964,558	\$429,639
RML	963,259	\$997,724

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
ARTG	319,732	\$4,383,522
WED	834,834	\$3,830,794
VZLA	1,308,049	\$3,736,538
HIVE	740,834	\$3,132,809
SLI	532,320	\$1,690,739
TOI	13,067	\$1,688,133
LI	1,021,996	\$1,237,079
RML	963,259	\$997,724
EU	173,012	\$961,690
PTK	184,214	\$951,807
AEC	8,654,981	\$921,814
MAU	454,273	\$915,136
NICU	761,729	\$862,140
NFG	244,367	\$824,030
AFM	622,917	\$784,714
FDR	255,777	\$729,455
PNG	415,345	\$713,286
LTH	633,190	\$574,609
OSS	583,810	\$507,972
QTSWO	354,451	\$495,193

Dark TSX/TSXV Trading			
Volume	25,420,260	Daily Trades	103,479
Value	842,694,681	Daily Symbols Traded	1,384