



**February 3, 2020** 

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Indices	February 3 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	17,379.76			%
S&P/TSX 60 Index	1,036.00			%
S&P/TSX Venture Composite	574.58			%
S&P/TSX Completion Index	1,060.30			%
S&P/TSX Smallcap Index	578.95			%

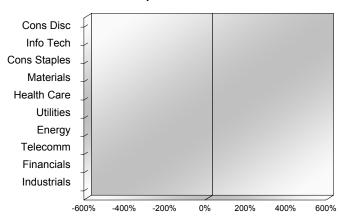
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0
S&P/TSX Composite I	ndex	S&P/TSX Composite Index

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
	%		%

	S&P/TSX Co	<u> </u>		
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Consumer Discretionary	17	%	\$97.39	
Information Technology	10	%	\$150.84	
Consumer Staples	11	%	\$96.74	
Materials	48	%	\$265.01	
Health Care	10	%	\$30.55	
Utilities	16	%	\$124.08	
Energy	30	%	\$393.35	
Communication Services	8	%	\$135.05	
Financials	27	%	\$784.28	
Industrials	31	%	\$277.57	
S&P/TSX Composite Index	208	%	\$2,354.86	

## **S&P/TSX Composite Index - Sectors Returns**



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Daily Volume
Daily Value
Daily Trades

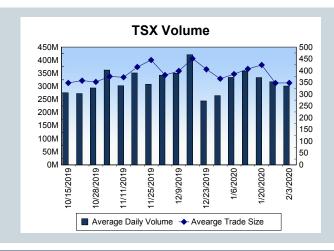
Daily Symbols Traded

300,898,909 \$6,895,263,859 864,722 1,888

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

105,646,349 \$2,464,110,480 299 35.11 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
BBD.B	9,186,508	\$11,764,238
ACB	6,547,521	\$17,127,796
HOU	6,481,342	\$28,934,828
KL	6,303,617	\$338,251,302
CPG	5,835,217	\$24,752,893
DGC	5,215,712	\$120,503,091
TV	4,219,429	\$731,108
ENB	4,205,559	\$229,129,118
BTE	3,881,510	\$5,491,440
ВМО	3,794,620	\$382,547,146
MFC	3,778,198	\$97,784,624
SU	3,755,414	\$150,822,815
CVE	3,533,280	\$40,834,993
ABX	3,380,850	\$82,023,764
FM	3,306,993	\$34,720,396
ARX	3,243,724	\$22,856,636
CNQ	3,144,724	\$117,535,501
BNS	2,808,330	\$203,247,029
RY	2,727,540	\$286,115,215
HSE	2,684,823	\$23,095,975

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
ВМО	3,794,620	\$382,547,146
KL	6,303,617	\$338,251,302
RY	2,727,540	\$286,115,215
ENB	4,205,559	\$229,129,118
BNS	2,808,330	\$203,247,029
SHOP	304,740	\$188,558,265
TD	2,208,140	\$161,982,754
SU	3,755,414	\$150,822,815
TRP	1,999,250	\$144,696,489
CNR	1,048,585	\$130,087,334
CM	1,165,130	\$125,877,150
DGC	5,215,712	\$120,503,091
CNQ	3,144,724	\$117,535,501
BCE	1,720,772	\$107,484,969
MFC	3,778,198	\$97,784,624
BAM.A	1,030,756	\$84,942,528
ABX	3,380,850	\$82,023,764
CP	195,247	\$69,089,933
XIU	2,596,977	\$68,022,266
AC	1,499,613	\$66,980,395

		ETF Trading	
Daily Volume	29,617,104	Average Trade Value	\$12,471
Daily Value	\$451,834,433	Average Trade Size	817
# Trades	36,231	# of ETFs Traded	644

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HOU	6,481,342	\$28,934,828
XIU	2,596,977	\$68,022,266
HOD	2,467,005	\$12,864,308
XEG	2,146,886	\$17,800,540
HNU	1,994,793	\$8,722,569
ZSP	916,647	\$43,463,328
XGD	756,043	\$12,451,222
HUV	503,988	\$1,387,857
ZEB	483,026	\$14,299,803
HGU	471,383	\$9,003,255

Top 10 ETFs by TSX Value		
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XGD	756,043	\$12,451,222
HGU	471,383	\$9,003,255
HNU	1,994,793	\$8,722,569

**Non Block Trades** 

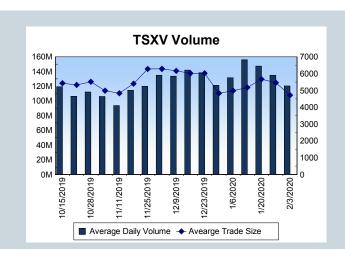
**Block Trades** 931 863,791

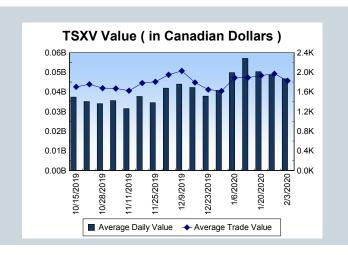
Top 5 Block Trade Brokers by Volume		
Broker Broker	TSX Block Volume	
NATIONAL BANK FINANCIAL	12,260,300	
BMO NESBITT BURNS INC.	11,315,800	
CIBC WORLD MARKETS INC.	10,871,500	
VIRTU ITG CANADA CORP	8,419,900	
TD SECURITIES INC.	7,590,500	

TSXV	
Daily Volume	120,529,824
Daily Value	\$46,664,717
Daily Trades	25,548
Daily Symbols Traded	1,119

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
KL	3,275,400		
CPG	2,572,900		
BMO	2,559,100		
DGC	2,535,200		
MFC	1,431,300		

TSXV ANONYMOUS TRADING			
Daily Volume Daily Value Average Trade Size	49,177,024 \$20,442,765 4.865		
% TSXV Volume	40.80%		





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
TBP	5,074,661	\$2,774,514		
NCI	4,271,782	\$91,121		
ROS	3,304,000	\$450,865		
HIVE	3,273,908	\$627,317		
N	1,909,190	\$1,104,278		
OS	1,665,066	\$128,294		
KNT	1,503,128	\$5,755,454		
KLY	1,390,090	\$55,319		
ACU	1,238,618	\$146,285		
LITT	1,214,090	\$42,629		
TAL	1,202,709	\$511,874		
SKP	1,167,300	\$40,856		
BTU	1,107,061	\$246,099		
PBX	1,099,610	\$278,108		
MMY	1,049,000	\$43,700		
SIE	1,009,854	\$86,339		
NOU	989,569	\$242,465		
ATE	930,953	\$528,656		
DSV	925,539	\$629,437		
ELY	862,185	\$668,534		

Top 20 TSXV Symbols by Value				
Symbol	TSXV Volume	TSXV Value		
KNT	1,503,128	\$5,755,454		
TBP	5,074,661	\$2,774,514		
SVI	483,629	\$1,819,391		
XBC	564,289	\$1,728,705		
MTA	158,978	\$1,346,052		
N	1,909,190	\$1,104,278		
VLNS	309,216	\$1,040,235		
NUAG	120,336	\$769,066		
ELY	862,185	\$668,534		
DSV	925,539	\$629,437		
HIVE	3,273,908	\$627,317		
NVO	183,738	\$617,201		
SKE	556,904	\$594,546		
ATE	930,953	\$528,656		
TAL	1,202,709	\$511,874		
ROS	3,304,000	\$450,865		
ACST	373,648	\$407,752		
GRA	187,714	\$370,817		
RVG	533,544	\$357,920		
AU	175,086	\$353,708		

Dark TSX/TSXV Trading					
Volume	14,454,460	Daily Trades	50,248		
Value	342,438,396	Daily Symbols Traded	1,121		