



February 27, 2020

For more information, email <a href="mailto:trading\_sales@tsx.com">trading\_sales@tsx.com</a> Visit our blog at <a href="mailto:http://exchange.tmx.com/">http://exchange.tmx.com/</a>

Indices	February 27 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	16,717.51			%
S&P/TSX 60 Index	997.73			%
S&P/TSX Venture Composite	520.59			%
S&P/TSX Completion Index	1,015.32			%
S&P/TSX Smallcap Index	538.16			%

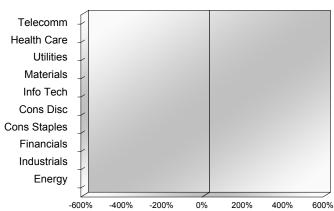
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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 Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Communication Services	8	%	\$131.30	
Health Care	10	%	\$26.03	
Utilities	16	%	\$123.90	
Materials	47	%	\$259.51	
Information Technology	10	%	\$145.65	
Consumer Discretionary	17	%	\$91.09	
Consumer Staples	11	%	\$93.72	
Financials	26	%	\$758.41	
Industrials	31	%	\$263.86	
Energy	30	%	\$369.41	
S&P/TSX Composite Index	206	%	\$2,262.87	

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



This report is published by TSX Inc. TSX Inc. does not guarantee either the completeness or the accuracy of this information. The information contained in this report is provided for informational purposes only and you agree not to rely upon the information contained in this report for any trading, business or financial purpose. These sheets are printed in Canada and issued by TSX Inc. under the express condition, to which everyone receiving or making use thereof assents, that no liability shall be incurred by TS Inc. or its affiliated companies or any other vendor or donor, including, without limitation, for reliance on or for any errors or inaccuracies in this report. Neither TMX Group Limited, TSX Inc., nor any of their affiliated companies, guarantees the completeness of the information contained in this document and are not responsible for any errors or omission in or your use of, or reliance on, the information. This publication is under copyright. © 2015 TSX Inc. All rights reserved. Do not copy, distribute, sell or modify this publication without the prior written consent of TSX Inc.

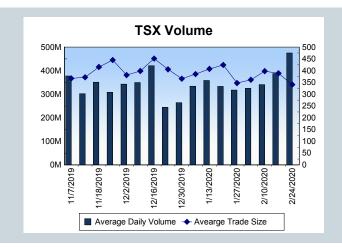
Daily Volume
Daily Value
Daily Trades
Daily Symbols Traded

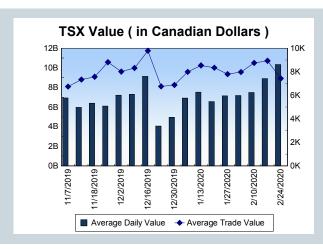
415,230,234 \$8,282,713,007 1,316,504 1,998

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

158,943,707 \$3,606,140,996 271 38.28 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
BBD.B	8,860,191	\$9,940,691
XIU	7,878,867	\$196,778,653
HOU	7,203,746	\$26,934,766
TD	6,555,979	\$461,953,735
ACB	6,425,523	\$12,232,577
ENB	6,074,715	\$306,935,721
CPG	5,696,016	\$19,515,332
ВТО	5,291,424	\$32,114,384
CVE	4,831,232	\$48,490,790
MFC	4,613,800	\$104,560,140
ABX	4,426,707	\$121,933,760
BTE	4,354,830	\$5,106,019
YRI	4,200,316	\$24,366,461
HOD	4,196,870	\$25,453,794
APHA	4,138,495	\$19,959,789
K	3,878,592	\$29,322,983
CNQ	3,838,313	\$133,388,619
XEG	3,822,502	\$28,016,814
ARX	3,760,036	\$21,883,855
AC	3,674,646	\$126,562,067

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
TD	6,555,979	\$461,953,735	
RY	3,211,442	\$328,056,316	
ENB	6,074,715	\$306,935,721	
CM	2,210,389	\$232,615,146	
SHOP	341,696	\$205,936,814	
BNS	2,810,742	\$200,098,997	
XIU	7,878,867	\$196,778,653	
BAM.A	2,288,212	\$188,763,173	
BMO	2,012,821	\$188,311,905	
TRP	2,151,019	\$157,202,087	
VFV	2,039,786	\$148,170,115	
CNR	1,158,915	\$134,002,242	
CNQ	3,838,313	\$133,388,619	
AC	3,674,646	\$126,562,067	
ABX	4,426,707	\$121,933,760	
MFC	4,613,800	\$104,560,140	
SU	2,808,360	\$103,980,905	
BCE	1,439,809	\$89,156,963	
SLF	1,434,036	\$87,252,987	
PPL	1,739,974	\$85,761,491	

		ETF Trading	
Daily Volume	58,511,115	Average Trade Value	\$14,615
Daily Value	\$1,096,644,268	Average Trade Size	780
# Trades	75,035	# of ETFs Traded	675

Top 10 ETFs by TSX Volume		ume
Symbol	Market Volume	Market Value
XIU	7,878,867	\$196,778,653
HOU	7,203,746	\$26,934,766
HOD	4,196,870	\$25,453,794
XEG	3,822,502	\$28,016,814
HNU	2,749,311	\$10,370,724
VFV	2,039,786	\$148,170,115
XSP	1,757,390	\$59,093,536
HQD	1,553,984	\$6,334,584
HSD	1,484,867	\$17,776,551
HXT	1,357,958	\$50,319,073

1		
Symbol	Market Volume	Market Value
XIU	7,878,867	\$196,778,653
VFV	2,039,786	\$148,170,115
XSP	1,757,390	\$59,093,536
HXT	1,357,958	\$50,319,073
XFN	1,010,236	\$39,262,601
XEG	3,822,502	\$28,016,814
HOU	7,203,746	\$26,934,766
HOD	4,196,870	\$25,453,794
XRE	1,236,724	\$24,964,137
XGD	1,117,984	\$19,133,301

**Non Block Trades** 

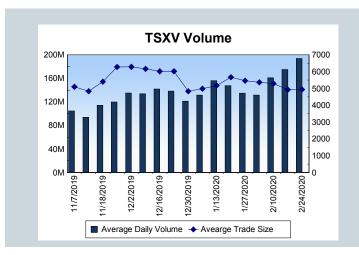
**Block Trades** 728 1,315,776

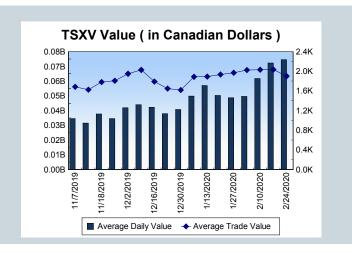
	Top 5 Block Trade Brokers by Volume		
	Broker	TSX Block Volume	
ĺ	TD SECURITIES INC.	7,866,600	
	CIBC WORLD MARKETS INC.	4,855,200	
	CORMARK SECURITIES INC.	2,725,500	
	NATIONAL BANK FINANCIAL	2,352,400	
	RBC CAPITAL MARKETS	1.565.700	

TSXV	
Daily Volume	179,089,582
Daily Value	\$63,271,380
Daily Trades	37,700
Daily Symbols Traded	1,071

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
XIU	2,634,400		
MEG	1,048,300		
CPG	866,700		
TD	856,000		
CNL	855,000		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	73,216,590 \$27,010,662 5,125 40.88%			





Top 20 TSXV Symbols by Volume				
Symbol		TSXV Volume	TSXV Value	
BMK		9,752,514	\$1,072,292	
HIVE		5,914,471	\$1,577,439	
LTV		4,943,704	\$73,866	
VXL		2,520,266	\$187,366	
ROS		1,989,469	\$358,823	
DYA		1,851,775	\$1,853,698	
AAG		1,820,653	\$350,132	
XBC		1,760,843	\$5,719,930	
MAI		1,696,406	\$469,145	
TBP.WT.B		1,593,132	\$120,122	
META		1,586,041	\$189,932	
N		1,548,004	\$591,535	
RYU		1,534,129	\$30,413	
KNT		1,504,243	\$5,529,080	
GRN		1,425,528	\$736,571	
WIN		1,213,909	\$108,864	
VLNS		1,209,431	\$3,672,647	
SVA		1,171,000	\$180,585	
XLY		1,143,439	\$538,772	
BABY		1,111,802	\$1,271,846	

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
XBC	1,760,843	\$5,719,930			
KNT	1,504,243	\$5,529,080			
VLNS	1,209,431	\$3,672,647			
DYA	1,851,775	\$1,853,698			
HIVE	5,914,471	\$1,577,439			
BABY	1,111,802	\$1,271,846			
SVI	335,999	\$1,166,025			
GBR	147,633	\$1,158,591			
BMK	9,752,514	\$1,072,292			
MTA	156,850	\$1,047,068			
NVO	333,623	\$806,969			
GRN	1,425,528	\$736,571			
NXR.UN	289,854	\$624,521			
LIO	437,188	\$617,177			
N	1,548,004	\$591,535			
ELY	756,520	\$545,803			
XLY	1,143,439	\$538,772			
SKE	588,717	\$532,802			
KHRN	913,273	\$519,201			
GTT	401,355	\$485,134			

Dark TSX/TSXV Trading					
Volume	21,083,990	Daily Trades	71,523		
Value	577,562,764	Daily Symbols Traded	1,286		