



March 4, 2020

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Indices	March 4 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	16,779.53			%
S&P/TSX 60 Index	1,001.16			%
S&P/TSX Venture Composite	525.74			%
S&P/TSX Completion Index	1,020.11			%
S&P/TSX Smallcap Index	537.81			%

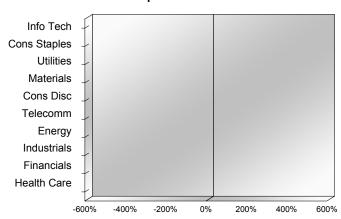
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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 De	ecliners
Constituent	Return	Constituent	Return
	%		%

Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Information Technology	10	%	\$152.78	
Consumer Staples	11	%	\$95.83	
Utilities	16	%	\$128.01	
Materials	47	%	\$261.39	
Consumer Discretionary	16	%	\$89.61	
Communication Services	8	%	\$134.10	
Energy	30	%	\$365.84	
Industrials	31	%	\$267.67	
Financials	26	%	\$747.91	
Health Care	10	%	\$25.82	
S&P/TSX Composite Index	205	%	\$2,268.95	

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



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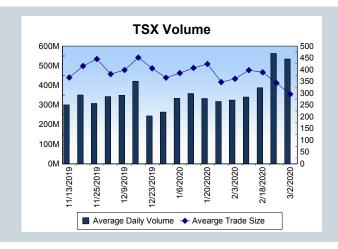
## Daily Volume Daily Value Daily Trades Daily Symbols Traded

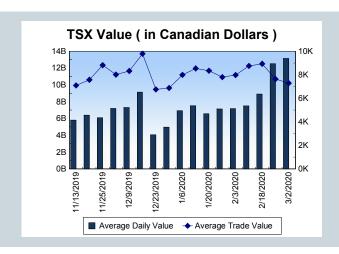
411,532,044 \$10,398,973,081 1,344,682 1,978

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

149,768,341 \$4,153,548,682 242 36.39 %





Тор	20 TSX Symbols by V	olume
Symbol	TSX Volume	TSX Value
MFC	13,783,535	\$311,753,090
BBD.B	7,884,856	\$8,037,103
SU	7,562,349	\$269,808,743
CVE	6,874,829	\$64,295,535
ENB	6,349,113	\$329,282,942
ACB	6,150,381	\$11,336,347
HOU	5,786,885	\$22,299,787
CNQ	5,659,070	\$187,970,456
RY	5,061,467	\$511,313,131
K	4,953,736	\$36,406,812
ABX	4,855,821	\$133,310,907
TD	4,853,015	\$331,321,315
ВТО	4,612,850	\$26,794,768
FCR.UN	4,206,414	\$88,629,095
XIU	4,000,361	\$99,784,634
AC	3,817,836	\$134,355,224
HOD	3,783,676	\$21,865,435
GTE	3,657,783	\$3,258,322
TRP	3,582,233	\$261,728,332
APHA	3,559,834	\$16,683,168

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
RY	5,061,467	\$511,313,131
TD	4,853,015	\$331,321,315
ENB	6,349,113	\$329,282,942
MFC	13,783,535	\$311,753,090
CM	2,638,527	\$271,834,103
SU	7,562,349	\$269,808,743
TRP	3,582,233	\$261,728,332
SHOP	389,767	\$260,234,700
CNR	2,068,406	\$242,002,401
BNS	3,162,339	\$222,409,493
BAM.A	2,562,077	\$216,180,065
BCE	3,315,511	\$210,100,011
ВМО	2,321,746	\$209,519,548
SLF	3,240,724	\$191,920,550
CNQ	5,659,070	\$187,970,456
CP	462,051	\$157,181,543
AC	3,817,836	\$134,355,224
ABX	4,855,821	\$133,310,907
FNV	693,048	\$107,474,525
PPL	2,187,191	\$106,393,692

		ETF Trading	
Daily Volume	48,728,302	Average Trade Value	\$13,913
Daily Value	\$837,093,598	Average Trade Size	810
# Trades	60,166	# of ETFs Traded	683

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HOU	5,786,885	\$22,299,787
XIU	4,000,361	\$99,784,634
HOD	3,783,676	\$21,865,435
HQD	3,458,197	\$13,494,104
HSD	2,117,476	\$24,729,085
XEG	1,867,306	\$13,490,295
HNU	1,683,322	\$6,939,306
XGD	1,548,657	\$26,051,376
XSP	1,298,568	\$43,976,034
HGD	1,115,539	\$3,568,650

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	4,000,361	\$99,784,634
VFV	686,941	\$50,167,341
XSP	1,298,568	\$43,976,034
XFN	957,717	\$36,595,158
HXT	913,771	\$33,834,412
XGD	1,548,657	\$26,051,376
HSD	2,117,476	\$24,729,085
HOU	5,786,885	\$22,299,787
HOD	3,783,676	\$21,865,435
DXG	569,138	\$21,271,866

Block Trades
1,111

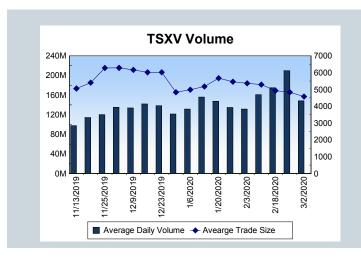
Non Block Trades
1,343,571

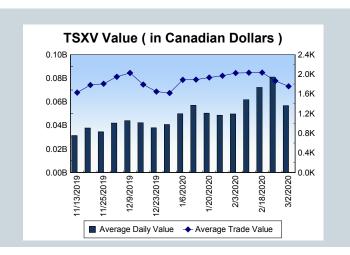
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
NATIONAL BANK FINANCIAL	17,079,200
RBC CAPITAL MARKETS	16,229,300
TD SECURITIES INC.	14,384,050
CIBC WORLD MARKETS INC.	13,002,200
EIGHT CAPITAL	4,821,100

TSXV	
Daily Volume	112,015,592
Daily Value	\$39,364,529
Daily Trades	23,331
Daily Symbols Traded	992

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
MFC	8,160,400		
SU	3,810,500		
FCR.UN	3,041,000		
CVE	2,762,700		
HBC	2,066,300		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	54,837,028 \$17,695,517 5,111 48.95%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
VXL	8,297,945	\$1,224,224		
LITT	4,352,335	\$253,951		
BMK	2,318,673	\$217,732		
EBY	1,846,500	\$9,353		
GRG	1,690,950	\$222,049		
AAZ	1,687,471	\$34,310		
DHR	1,506,000	\$75,945		
GXS	1,485,655	\$183,072		
HIVE	1,444,223	\$380,720		
SCOT	1,347,280	\$250,579		
PGZ	1,233,500	\$125,510		
DYA	1,125,924	\$1,043,078		
BATT	1,116,233	\$92,691		
RHT	1,093,707	\$489,028		
ATE	1,036,727	\$680,739		
AMC	1,000,600	\$400,648		
META	990,481	\$141,445		
GRN	807,722	\$466,122		
VM	787,000	\$59,460		
KNT	785,847	\$2,871,934		

Top 20 TSXV Symbols by Value				
Symbol	TSXV Volume	TSXV Value		
PEO	289,538	\$2,921,505		
KNT	785,847	\$2,871,934		
XBC	622,479	\$2,188,514		
VXL	8,297,945	\$1,224,224		
VLNS	320,970	\$1,077,000		
DYA	1,125,924	\$1,043,078		
BABY	709,746	\$828,495		
MTA	108,418	\$808,954		
ATE	1,036,727	\$680,739		
PCLO	486,650	\$664,609		
ERE.UN	120,742	\$603,363		
FCD.UN	82,955	\$559,308		
SVI	144,053	\$527,190		
RHT	1,093,707	\$489,028		
GRN	807,722	\$466,122		
BSR	236,251	\$452,538		
AMC	1,000,600	\$400,648		
FIL	213,500	\$384,444		
HIVE	1,444,223	\$380,720		
NVO	127,410	\$322,204		

Dark TSX/TSXV Trading				
Volume	19,998,060	Daily Trades	75,685	
Value	602,772,935	Daily Symbols Traded	1,338	