



May 12, 2020

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Indices	May 12 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	14,881.16			%
S&P/TSX 60 Index	904.10			%
S&P/TSX Venture Composite	500.71			%
S&P/TSX Completion Index	843.06			%
S&P/TSX Smallcap Index	453.23			%

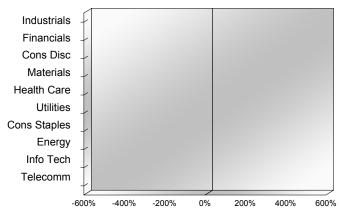
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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

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

S&P/TSX Composite Index				
Sector # of Index Weight Ma		Market Cap	Index	
	Constituents		(\$B)	Contribution
Industrials	31	%	\$241.46	
Financials	26	%	\$591.26	
Consumer Discretionary	14	%	\$69.12	
Materials	47	%	\$302.40	
Health Care	10	%	\$19.46	
Utilities	16	%	\$109.87	
Consumer Staples	11	%	\$92.78	
Energy	30	%	\$285.50	
Information Technology	10	%	\$190.75	
Communication Services	8	%	\$119.18	
S&P/TSX Composite Index	203	%	\$2,021.75	

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



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## Daily Volume Daily Value Daily Trades

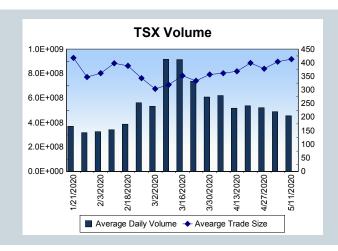
**Daily Symbols Traded** 

483,281,131 \$8,440,341,517 1,159,579 1,945

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

178,135,479 \$3,328,002,418 368 36.86 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
MFC	28,487,468	\$484,209,469
ВТО	11,426,928	\$84,222,612
ENB	11,005,793	\$502,595,166
VII	9,029,485	\$24,256,596
CNQ	8,933,613	\$212,461,408
FVL	8,318,705	\$2,671,579
WCP	7,882,414	\$13,652,432
AC	7,357,283	\$115,866,310
CVE	6,907,139	\$36,874,813
BTE	6,689,358	\$2,658,065
SJR.B	5,832,817	\$132,600,734
BBD.B	5,792,044	\$2,518,016
HNU	5,718,686	\$17,088,724
WELL	5,626,601	\$19,474,920
K	5,535,215	\$54,513,664
CPG	5,405,051	\$10,136,203
YRI	5,300,985	\$38,190,371
SU	5,067,417	\$122,032,840
MEG	4,626,636	\$14,340,121
XIU	4,511,284	\$104,560,568

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
ENB	11,005,793	\$502,595,166
MFC	28,487,468	\$484,209,469
SHOP	391,004	\$414,890,916
RY	3,657,895	\$312,167,352
CNQ	8,933,613	\$212,461,408
TD	3,461,550	\$198,248,947
CNR	1,207,865	\$139,173,661
ВМО	2,000,093	\$136,145,434
SJR.B	5,832,817	\$132,600,734
PPL	3,794,014	\$126,153,836
FTS	2,316,809	\$123,587,893
SU	5,067,417	\$122,032,840
FNV	583,523	\$116,117,796
AC	7,357,283	\$115,866,310
BNS	2,124,354	\$113,493,746
ABX	3,037,301	\$111,971,461
СР	334,151	\$108,373,218
XIU	4,511,284	\$104,560,568
KL	1,778,741	\$100,676,718
BCE	1,747,283	\$98,543,481

		ETF Trading	
Daily Volume	35,418,033	Average Trade Value	\$10,228
Daily Value	\$634,471,575	Average Trade Size	571
# Trades	62,033	# of ETFs Traded	653

Top 10 ETFs by TSX Volume		ume
Symbol	Market Volume	Market Value
HNU	5,718,686	\$17,088,724
XIU	4,511,284	\$104,560,568
HSD	1,922,544	\$19,390,833
XRE	1,808,588	\$25,497,863
XEG	1,351,033	\$6,660,087
XGD	905,836	\$19,686,377
ZEB	891,651	\$19,926,744
HND	859,830	\$11,567,600
ZSP	781,585	\$34,935,141
XFN	746,711	\$23,044,116

Top 10 ETFs by TSX Value		alue
Symbol	Market Volume	Market Value
XIU	4,511,284	\$104,560,568
ZSP	781,585	\$34,935,141
XRE	1,808,588	\$25,497,863
XFN	746,711	\$23,044,116
ZEB	891,651	\$19,926,744
XGD	905,836	\$19,686,377
HSD	1,922,544	\$19,390,833
HSU	696,680	\$17,577,698
HNU	5,718,686	\$17,088,724
HQU	729,188	\$16,279,614

**Non Block Trades** 

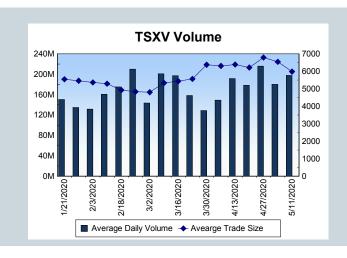
**Block Trades** 1,001 1,158,578

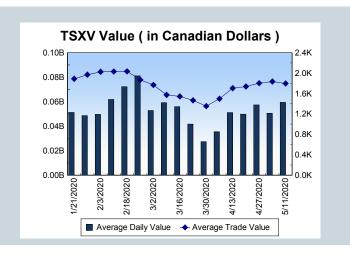
	Top 5 Block Trade Brokers by Volume	
Broker		TSX Block Volume
	BMO NESBITT BURNS INC.	35,003,300
	GOLDMAN SACHS CANADA I	28,221,400
	NATIONAL BANK FINANCIAL	18,009,200
	VIRTU ITG CANADA CORP	14,240,500
	J.P. MORGAN SECURITIES C.	13,963,100

TSXV	
Daily Volume	202,019,783
Daily Value	\$59,563,051
Daily Trades	32,972
Daily Symbols Traded	1,044

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
MFC	23,993,400		
ENB	6,929,900		
VII	5,836,100		
SJR.B	5,094,100		
CNQ	4,747,900		

TSXV ANONYMOUS TRADING		
Daily Volume Daily Value Average Trade Size % TSXV Volume	85,731,778 \$28,016,689 6,624 42,44%	





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
TVI	11,036,432	\$175,086		
RTN	9,360,859	\$233,620		
REVO	6,594,365	\$3,186,329		
DM	6,548,173	\$960,828		
THRM	5,075,202	\$153,319		
PGM	3,154,214	\$2,970,562		
TAL	3,119,687	\$404,039		
AUL	3,082,525	\$210,223		
HIVE	3,042,472	\$1,273,133		
PST	2,723,000	\$50,285		
LBL	2,702,103	\$204,777		
MIR	2,277,214	\$765,184		
BYN	2,207,034	\$132,507		
VENZ	2,147,810	\$118,130		
DYA	1,753,901	\$1,234,003		
PAC	1,699,290	\$115,001		
RPX	1,604,603	\$55,931		
PTU	1,562,440	\$63,398		
GAME	1,507,530	\$941,055		
IBC.H	1,491,266	\$41,263		

Top 20 TSXV Symbols by Value				
Symbol	TSXV Volume	TSXV Value		
GBR	344,099	\$4,035,098		
REVO	6,594,365	\$3,186,329		
FD	380,574	\$3,053,612		
PGM	3,154,214	\$2,970,562		
KNT	439,308	\$1,578,290		
HIVE	3,042,472	\$1,273,133		
DYA	1,753,901	\$1,234,003		
GLDX	412,347	\$1,139,937		
XBC	313,693	\$1,030,111		
PTQ	890,334	\$981,805		
DM	6,548,173	\$960,828		
GAME	1,507,530	\$941,055		
F	1,055,888	\$903,155		
EVER	971,973	\$822,626		
MIR	2,277,214	\$765,184		
PWM	1,436,544	\$726,005		
NUAG	106,657	\$725,288		
SVI	220,647	\$713,850		
MTA	102,632	\$701,391		
NEWU	1,375,040	\$699,062		

Dark TSX/TSXV Trading				
Volume	14,751,290	Daily Trades	53,103	
Value	352,852,167	Daily Symbols Traded	1,157	