



July 16, 2020

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Indices	July 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	16,024.50			%
S&P/TSX 60 Index	964.87			%
S&P/TSX Venture Composite	661.58			%
S&P/TSX Completion Index	941.63			%
S&P/TSX Smallcap Index	515.86			%

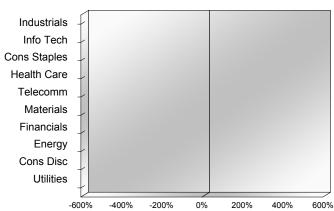
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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
Industrials	28	%	\$262.52	
Information Technology	10	%	\$221.85	
Consumer Staples	11	%	\$97.53	
Health Care	9	%	\$24.07	
Communication Services	8	%	\$121.44	
Materials	50	%	\$332.30	
Financials	25	%	\$648.07	
Energy	24	%	\$275.96	
Consumer Discretionary	13	%	\$78.65	
Utilities	16	%	\$115.74	
S&P/TSX Composite Index	194	%	\$2,178.13	

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



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## TSX Daily Volume Daily Value Daily Trades

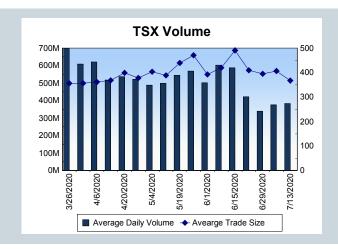
Daily Symbols Traded

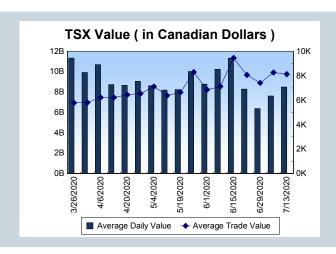
319,515,560 \$6,654,810,113 891,044 1,884

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

130,131,026 \$2,946,118,848 344 40.73 %





Top 20 TSX Symbols by Volume			
Symbol	TSX Volume	TSX Value	
XIU	10,851,382	\$264,347,843	
AC	6,912,878	\$120,017,146	
ВТО	5,177,821	\$42,190,817	
AQN	4,816,940	\$89,404,971	
KRR	4,662,027	\$3,131,857	
K	4,652,704	\$47,902,722	
CVE	4,294,721	\$26,692,473	
ZENA	4,250,605	\$320,655	
BNS	4,244,521	\$242,182,993	
SU	4,238,155	\$98,297,794	
RY	4,157,248	\$398,125,282	
ABX	4,029,989	\$145,806,645	
CNQ	3,831,436	\$91,808,831	
ENB	3,654,117	\$153,157,907	
HSE	3,406,383	\$15,905,782	
BBD.B	3,216,193	\$1,391,659	
MFC	3,171,094	\$60,759,681	
FM	3,023,529	\$40,843,181	
TD	2,985,437	\$184,398,974	
CFW	2,945,902	\$356,595	

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
RY	4,157,248	\$398,125,282	
XIU	10,851,382	\$264,347,843	
BNS	4,244,521	\$242,182,993	
SHOP	176,273	\$222,221,134	
TD	2,985,437	\$184,398,974	
TRP	2,719,542	\$164,848,464	
ВМО	2,125,531	\$160,618,351	
CM	1,695,400	\$159,361,757	
ENB	3,654,117	\$153,157,907	
ABX	4,029,989	\$145,806,645	
NA	2,147,022	\$135,137,210	
CNR	942,254	\$120,094,498	
AC	6,912,878	\$120,017,146	
SU	4,238,155	\$98,297,794	
BCE	1,631,785	\$93,186,791	
CNQ	3,831,436	\$91,808,831	
AQN	4,816,940	\$89,404,971	
FTS	1,587,726	\$85,663,172	
XFN	2,216,213	\$74,471,249	
WPM	1,169,616	\$74,258,511	

		ETF Trading	
Daily Volume	33,063,900	Average Trade Value	\$13,941
Daily Value	\$752,423,026	Average Trade Size	613
# Trades	53,973	# of ETFs Traded	618

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XIU	10,851,382	\$264,347,843
ZPR	2,290,330	\$20,521,976
XFN	2,216,213	\$74,471,249
HNU	1,088,117	\$10,352,493
HQU	1,033,768	\$29,567,583
HSD	835,868	\$6,679,907
HND	696,824	\$11,748,466
ZEB	693,073	\$17,120,527
BXF	671,300	\$7,109,112
HXT	622,517	\$22,721,324

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	10,851,382	\$264,347,843
XFN	2,216,213	\$74,471,249
VUN	503,405	\$30,041,275
HQU	1,033,768	\$29,567,583
HXT	622,517	\$22,721,324
ZPR	2,290,330	\$20,521,976
XSP	568,925	\$19,792,483
ZEB	693,073	\$17,120,527
HGU	492,785	\$15,171,856
ZQQ	186,851	\$14,482,490

**Non Block Trades** 

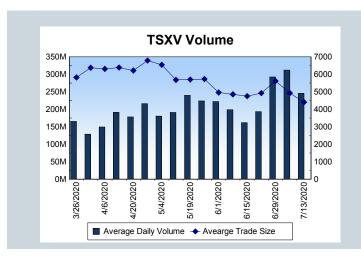
**Block Trades** 1,084 889,960

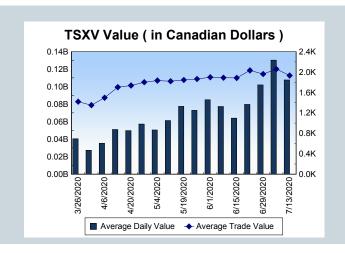
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
TD SECURITIES INC.	13,325,300
NATIONAL BANK FINANCIAL	11,918,700
SCOTIA CAPITAL INC.	8,353,200
GOLDMAN SACHS CANADA I	6,869,000
CIBC WORLD MARKETS INC.	4.395.900

TSXV	
Daily Volume Daily Value	238,309,903 \$84,178,793
Daily Trades	45,425
Daily Symbols Traded	1,152

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
AQN	2,631,500		
RY	2,500,500		
XIU	2,472,400		
BNS	2,186,900		
TRP	1,507,300		

TSXV ANONYMOUS TRADING			
Daily Volume Daily Value Average Trade Size % TSXV Volume	91,224,828 \$39,985,284 5,165 38.28%		





Top 20 TSXV Symbols by Volume					
Symbol	TSXV Volume	TSXV Value			
THRM	31,612,917	\$2,970,048			
ITT	6,045,279	\$202,436			
ART	4,728,273	\$2,397,329			
LAT	4,548,350	\$78,692			
TBP	4,020,920	\$961,095			
GYA	3,390,958	\$182,282			
VXL	3,167,214	\$393,412			
DAC	3,028,893	\$175,128			
SIC	2,651,355	\$230,590			
LI	2,591,431	\$5,500,476			
RLV	2,587,140	\$80,190			
MIR	2,301,707	\$1,270,295			
SPA	2,232,288	\$552,078			
GGO	2,046,860	\$290,980			
IQ	2,000,920	\$455,439			
QYOU	1,946,801	\$68,403			
WIN	1,900,526	\$223,788			
NMG.H	1,761,000	\$14,840			
NU	1,706,300	\$198,521			
SLVR	1,699,584	\$732,507			

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
LI	2,591,431	\$5,500,476			
KNT	895,263	\$4,415,022			
FD	228,085	\$4,093,633			
THRM	31,612,917	\$2,970,048			
PGM	1,204,826	\$2,471,874			
ART	4,728,273	\$2,397,329			
GBR	119,716	\$2,032,023			
AMX	645,030	\$1,982,299			
VZLA	833,312	\$1,904,244			
MIR	2,301,707	\$1,270,295			
SKE	494,721	\$1,195,600			
STC	440,214	\$1,145,093			
FSX	266,885	\$1,063,124			
TBP	4,020,920	\$961,095			
TUD	355,945	\$954,087			
PYR	193,235	\$852,501			
SLVR	1,699,584	\$732,507			
ALLI	635,793	\$657,161			
XBC	150,928	\$647,137			
NNO	258,518	\$608,333			

Dark TSX/TSXV Trading					
Volume	17,854,310	Daily Trades	53,819		
Value	450,425,677	Daily Symbols Traded	1,171		