



**August 11, 2020** 

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Indices	August 11 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	16,497.01			%
S&P/TSX 60 Index	991.09			%
S&P/TSX Venture Composite	717.45			%
S&P/TSX Completion Index	978.23			%
S&P/TSX Smallcap Index	546.38			%

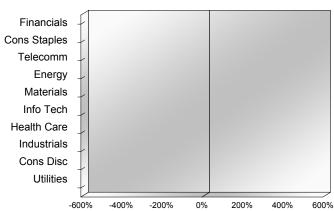
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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

S&P/TSX Com		nposite 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
Financials	25	%	\$665.96	
Consumer Staples	11	%	\$98.48	
Communication Services	8	%	\$122.83	
Energy	24	%	\$294.35	
Materials	50	%	\$339.51	
Information Technology	10	%	\$227.75	
Health Care	9	%	\$22.55	
Industrials	28	%	\$274.36	
Consumer Discretionary	13	%	\$80.00	
Utilities	16	%	\$115.19	
S&P/TSX Composite Index	194	%	\$2,240.97	

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



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TSX
Daily Volume
Daily Value
Daily Trades

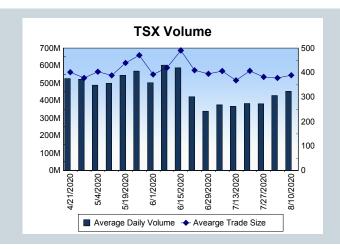
Daily Symbols Traded

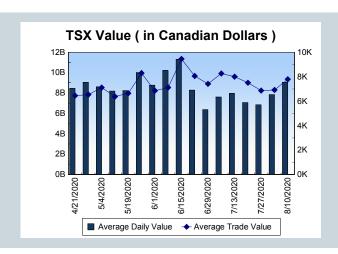
476,997,850 \$9,587,554,272 1,301,953 1,945

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

165,486,076 \$3,655,870,479 318 34.69 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
TD	9,944,463	\$628,459,164
SU	9,838,153	\$225,050,772
ABX	9,309,894	\$328,997,591
BTE	8,784,682	\$6,557,436
K	8,348,138	\$95,805,226
CNQ	7,234,556	\$199,743,000
ENB	6,960,427	\$312,134,237
BBD.B	6,942,541	\$2,862,857
PONY	6,479,562	\$4,406,309
AC	6,187,381	\$103,732,637
RY	6,146,339	\$600,210,853
ВТО	6,025,281	\$52,306,318
MFC	5,869,464	\$119,918,290
CVE	5,551,366	\$38,521,440
XIU	5,492,860	\$138,289,799
YRI	5,233,041	\$41,432,874
CPG	4,828,382	\$12,766,039
ZENA	4,712,138	\$599,430
NVA	4,482,353	\$3,756,974
BMO	4,454,682	\$345,601,248

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
TD	9,944,463	\$628,459,164
RY	6,146,339	\$600,210,853
ВМО	4,454,682	\$345,601,248
ABX	9,309,894	\$328,997,591
ENB	6,960,427	\$312,134,237
SHOP	202,234	\$264,714,424
CNR	1,874,354	\$255,040,328
SU	9,838,153	\$225,050,772
CNQ	7,234,556	\$199,743,000
SLF	3,204,259	\$181,575,022
FNV	881,375	\$168,399,571
CM	1,460,922	\$141,786,265
AEM	1,378,077	\$141,479,836
BNS	2,415,883	\$141,220,915
XIU	5,492,860	\$138,289,799
TRP	2,021,903	\$132,308,761
СР	337,799	\$130,849,199
KL	1,989,025	\$127,760,383
MFC	5,869,464	\$119,918,290
NA	1,809,072	\$118,886,991

		ETF Trading	
Daily Volume	34,304,767	Average Trade Value	\$10,610
Daily Value	\$708,056,076	Average Trade Size	514
# Trades	66,734	# of ETFs Traded	673

Top 10 ETFs by TSX Volume		ume
Symbol	Market Volume	Market Value
XIU	5,492,860	\$138,289,799
XEG	2,146,804	\$11,871,996
HZU	1,750,833	\$38,186,997
XGD	1,667,466	\$37,863,282
HGD	1,620,436	\$13,056,812
HZD	1,545,577	\$5,089,991
ZEB	1,466,788	\$37,242,282
HND	1,244,565	\$11,154,808
HNU	1,183,586	\$15,812,202
HGU	858,034	\$27,200,519

Top 10 ETFs by TSX Value		alue
Symbol	Market Volume	Market Value
XIU	5,492,860	\$138,289,799
HZU	1,750,833	\$38,186,997
XGD	1,667,466	\$37,863,282
ZEB	1,466,788	\$37,242,282
HGU	858,034	\$27,200,519
XFN	536,079	\$18,510,243
HNU	1,183,586	\$15,812,202
HQU	481,908	\$14,839,267
ZQQ	176,642	\$14,186,316
HXT	361,530	\$13,633,625

**Non Block Trades** 

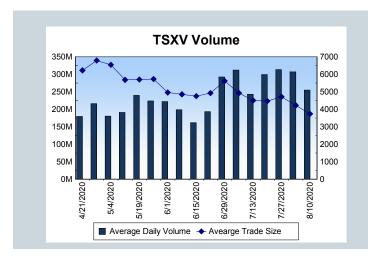
**Block Trades** 872 1,301,081

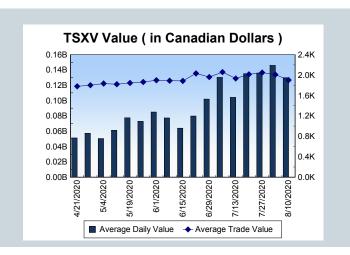
	Top 5 Block Trade Brokers by Volume		
ı	Broker	TSX Block Volume	
	BMO NESBITT BURNS INC.	16,260,300	
	NATIONAL BANK FINANCIAL	15,794,300	
	TD SECURITIES INC.	13,924,500	
	RBC CAPITAL MARKETS	8,625,500	
	SCOTIA CAPITAL INC.	5.382.400	

TSXV	
Daily Volume	254,594,228
Daily Value	\$132,042,964
Daily Trades	70,661
Daily Symbols Traded	1,184

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
TD	6,123,600		
PONY	5,000,000		
SU	4,375,300		
RY	3,907,100		
ENB	2,462,300		

TSXV ANONYMOUS TRADING			
Daily Volume Daily Value Average Trade Size % TSXV Volume	103,705,936 \$60,759,158 3,668 40.73%		





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
NFG	3,528,425	\$4,604,086		
HIVE	3,393,353	\$1,634,097		
THRM	3,230,630	\$616,789		
PGX	3,135,800	\$187,967		
DSV	2,805,283	\$6,467,993		
ABRA	2,739,092	\$1,115,392		
SAY	2,654,902	\$195,737		
PGM	2,622,146	\$4,722,517		
MIR	2,507,722	\$1,054,410		
NXS	2,434,067	\$272,300		
ILI	2,270,866	\$161,579		
ITT	1,956,450	\$73,736		
SIE	1,719,025	\$168,018		
DOC	1,718,456	\$1,409,790		
BTU	1,663,050	\$309,932		
PDM	1,623,231	\$212,907		
HPQ	1,619,285	\$727,541		
BBB	1,614,098	\$726,637		
SPA	1,593,767	\$1,042,283		
DM	1,585,716	\$249,816		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
KNT	1,384,628	\$8,718,197			
DSV	2,805,283	\$6,467,993			
PGM	2,622,146	\$4,722,517			
NFG	3,528,425	\$4,604,086			
NNO	1,058,129	\$3,737,138			
XBC	651,547	\$2,992,732			
MTA	216,900	\$2,593,799			
NVO	595,899	\$2,033,044			
GBR	127,374	\$1,927,207			
SLS	701,760	\$1,900,346			
PYR	321,289	\$1,751,929			
HIVE	3,393,353	\$1,634,097			
BNCH	957,523	\$1,413,338			
DOC	1,718,456	\$1,409,790			
VZLA	699,359	\$1,367,679			
SKE	513,400	\$1,360,467			
TUO	301,230	\$1,266,764			
FSX	310,517	\$1,248,969			
GLDX	281,223	\$1,138,199			
ABRA	2,739,092	\$1,115,392			

Dark TSX/TSXV Trading					
Volume	19,666,790	Daily Trades	65,740		
Value	419,778,654	Daily Symbols Traded	1,230		