



November 16, 2020

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Indices	November 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	16,889.81			%
S&P/TSX 60 Index	1,007.86			%
S&P/TSX Venture Composite	742.64			%
S&P/TSX Completion Index	1,028.36			%
S&P/TSX Smallcap Index	592.95			%

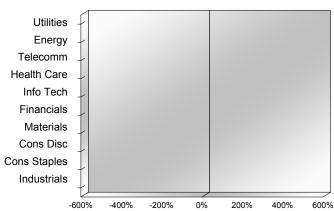
	S&P/TSX Composite Index	
Advancers	Decliners	Unchanged
0	0	0
		l l

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 Adv	ancers	Top 10 D	ecliners
Constituent	Return	Constituent	Return
	%		%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Utilities	16	%	\$124.28	
Energy	23	%	\$262.48	
Communication Services	7	%	\$123.46	
Health Care	10	%	\$27.64	
Information Technology	10	%	\$217.19	
Financials	26	%	\$715.93	
Materials	52	%	\$343.20	
Consumer Discretionary	13	%	\$90.54	
Consumer Staples	11	%	\$97.60	
Industrials	28	%	\$300.33	
S&P/TSX Composite Index	196	%	\$2,302.65	

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



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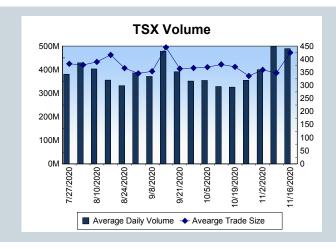
## Daily Volume Daily Value Daily Trades Daily Symbols Traded

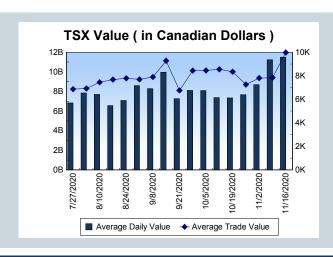
489,575,109 \$11,493,402,340 1,151,857 1,972

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

177,875,644 \$4,046,614,237 339 36.33 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
ENB	22,545,277	\$856,474,295
MFC	16,873,879	\$362,283,917
SU	14,673,953	\$285,370,122
ZENA	10,390,395	\$573,186
CNQ	10,044,905	\$274,959,500
CVE	8,845,722	\$52,342,988
K	8,285,667	\$85,804,415
AC	8,266,616	\$167,247,982
ACB	8,064,004	\$72,656,728
BBD.B	6,936,273	\$2,025,565
TD	6,768,841	\$447,330,631
RY	6,333,865	\$643,877,666
BTE	5,808,758	\$3,192,087
Т	5,331,799	\$132,995,228
ABX	5,237,465	\$177,060,143
BCE	5,044,479	\$284,253,941
LABS	4,791,421	\$2,701,877
ВМО	4,690,815	\$419,993,457
TECK.B	4,148,367	\$82,715,374
YRI	4,085,991	\$29,593,001

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
ENB	22,545,277	\$856,474,295
RY	6,333,865	\$643,877,666
TD	6,768,841	\$447,330,631
ВМО	4,690,815	\$419,993,457
MFC	16,873,879	\$362,283,917
SU	14,673,953	\$285,370,122
BCE	5,044,479	\$284,253,941
CNQ	10,044,905	\$274,959,500
CNR	1,835,429	\$262,237,476
NA	3,266,778	\$227,785,365
MG	2,711,184	\$215,997,298
SHOP	178,855	\$212,794,570
BNS	3,288,686	\$203,793,429
SLF	3,427,087	\$203,342,479
TRP	3,478,429	\$195,681,872
CM	1,777,147	\$191,340,701
BAM.A	3,538,990	\$182,087,549
ABX	5,237,465	\$177,060,143
AC	8,266,616	\$167,247,982
DOL	2,897,242	\$144,052,936

		ETF Trading	
Daily Volume	27,729,815	Average Trade Value	\$9,935
Daily Value	\$552,714,682	Average Trade Size	498
# Trades	55,631	# of ETFs Traded	691

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HNU	3,372,347	\$28,770,643
XIU	2,751,529	\$69,869,450
XEG	1,425,628	\$7,262,041
HND	1,367,561	\$14,267,468
TGED	1,088,950	\$19,176,369
ZEB	1,038,133	\$28,494,132
HSD	1,034,550	\$6,210,983
ZSP	750,790	\$39,152,773
FIE	499,688	\$3,290,377
HGD	436,805	\$3,562,109

Top 10 ETFs by TSX Value		alue
Symbol	Market Volume	Market Value
XIU	2,751,529	\$69,869,450
ZSP	750,790	\$39,152,773
HNU	3,372,347	\$28,770,643
ZEB	1,038,133	\$28,494,132
TGED	1,088,950	\$19,176,369
XFN	393,499	\$14,492,716
HND	1,367,561	\$14,267,468
XSP	315,929	\$12,368,257
HQU	250,894	\$8,872,963
VFV	99,121	\$8,330,587

**Non Block Trades** 

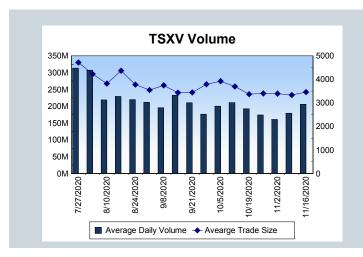
**Block Trades** 1,373 1,150,484

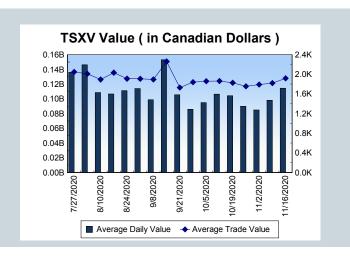
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
GOLDMAN SACHS CANADA I	37,009,800	
TD SECURITIES INC.	28,205,900	
NATIONAL BANK FINANCIAL	24,906,700	
BMO NESBITT BURNS INC.	15,717,100	
RBC CAPITAL MARKETS	15,233,000	

TSXV	
Daily Volume	205,988,178
Daily Value	\$114,335,328
Daily Trades	59,572
Daily Symbols Traded	1,204

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
ENB	18,419,800		
MFC	12,562,100		
SU	6,964,200		
CNQ	6,519,400		
K	5,395,600		

TSXV ANONYMOUS TRADING			
Daily Volume Daily Value Average Trade Size % TSXV Volume	91,629,304 \$48,120,568 4,222 44.48%		





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
HEM	9,286,000	\$46,430		
XLY	5,411,016	\$2,119,856		
NOU	3,700,335	\$2,822,908		
CCB	3,356,986	\$479,577		
ZMA	3,183,500	\$83,095		
MILE	2,877,398	\$86,767		
TLT	2,762,226	\$552,495		
NLC	2,448,139	\$3,695,241		
DAC	2,096,800	\$97,106		
PRE	1,883,000	\$28,320		
TAL	1,863,321	\$246,576		
LLG	1,819,129	\$850,300		
DOC	1,706,118	\$4,360,038		
ETMC	1,609,929	\$2,398,837		
DMGI	1,606,572	\$211,651		
SEV	1,598,744	\$56,226		
PHD	1,572,200	\$220,656		
HIVE	1,567,916	\$825,395		
BMK	1,548,957	\$112,766		
CAD	1,529,415	\$1,161,225		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
GPV	400,309	\$8,110,961			
DOC	1,706,118	\$4,360,038			
NLC	2,448,139	\$3,695,241			
FD	285,030	\$3,653,804			
CTS	1,040,256	\$3,395,979			
XBC	518,159	\$2,985,185			
NOU	3,700,335	\$2,822,908			
KNT	348,162	\$2,536,911			
ROMJ	633,503	\$2,536,492			
ETMC	1,609,929	\$2,398,837			
XLY	5,411,016	\$2,119,856			
BABY	646,129	\$2,071,542			
NFG	336,441	\$1,564,040			
CGP	245,458	\$1,467,078			
FSX	435,310	\$1,442,793			
QST	723,405	\$1,436,696			
SVI.DB	14,210	\$1,278,893			
CAD	1,529,415	\$1,161,225			
SYZ	99,767	\$1,071,967			
PEO	96,795	\$1,053,831			

Dark TSX/TSXV Trading					
Volume	23,223,830	Daily Trades	80,080		
Value	510,800,678	Daily Symbols Traded	1,334		