



**November 17, 2020** 

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Indices	November 17 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	16,948.06			%
S&P/TSX 60 Index	1,012.28			%
S&P/TSX Venture Composite	738.23			%
S&P/TSX Completion Index	1,028.25			%
S&P/TSX Smallcap Index	594.59			%

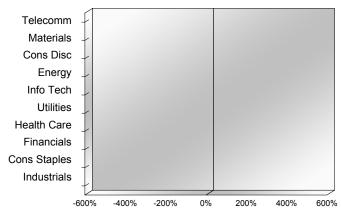
S&P/TSX Composite Index		
Advancers Decliners Unchanged		
0	0	0

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
Communication Services	7	%	\$123.32	
Materials	52	%	\$340.07	
Consumer Discretionary	13	%	\$90.37	
Energy	23	%	\$265.98	
Information Technology	10	%	\$217.09	
Utilities	16	%	\$124.32	
Health Care	10	%	\$27.94	
Financials	26	%	\$723.77	
Consumer Staples	11	%	\$97.96	
Industrials	28	%	\$299.32	
S&P/TSX Composite Index	196	%	\$2,310.12	

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



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## Daily Volume Daily Value Daily Trades

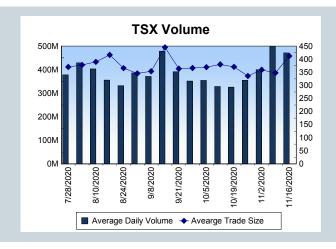
**Daily Symbols Traded** 

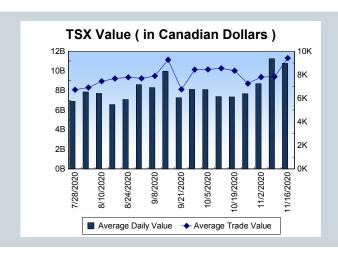
452,099,602 \$10,020,285,400 1,133,498 1,949

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

161,656,281 \$3,644,241,963 317 35.76 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
NZC.RT	20,817,000	\$104,085
ENB	18,699,012	\$723,221,124
RY	10,202,175	\$1,051,024,061
MFC	8,854,766	\$193,326,748
SU	8,572,851	\$167,805,026
BTE	7,567,588	\$4,354,089
ACB	7,540,739	\$70,280,632
AC	6,818,124	\$140,127,557
CVE	6,673,945	\$40,343,745
CNQ	6,140,902	\$170,398,470
FIRE	5,060,226	\$752,912
BNS	4,616,390	\$286,417,373
BMO	4,609,029	\$417,241,816
BBD.B	4,561,086	\$1,359,807
APHA	4,457,828	\$35,067,498
K	4,435,353	\$45,308,683
REI.UN	4,206,490	\$72,990,640
NCU	4,067,767	\$380,104
TD	3,965,807	\$264,700,053
HSE	3,963,811	\$19,260,550

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
RY	10,202,175	\$1,051,024,061	
ENB	18,699,012	\$723,221,124	
ВМО	4,609,029	\$417,241,816	
BNS	4,616,390	\$286,417,373	
TD	3,965,807	\$264,700,053	
BCE	3,435,572	\$194,828,908	
MFC	8,854,766	\$193,326,748	
CM	1,776,579	\$192,915,746	
CNQ	6,140,902	\$170,398,470	
SHOP	141,347	\$169,001,415	
SU	8,572,851	\$167,805,026	
BAM.A	3,142,618	\$166,214,784	
FTS	2,883,604	\$154,817,662	
AC	6,818,124	\$140,127,557	
CNR	963,753	\$137,127,842	
SLF	2,140,208	\$126,683,900	
ABX	3,661,236	\$122,071,309	
ATD.B	2,647,313	\$119,705,918	
MG	1,417,118	\$112,757,194	
CP	246,877	\$108,783,402	

		ETF Trading	
Daily Volume	21,614,119	Average Trade Value	\$10,197
Daily Value	\$450,540,713	Average Trade Size	489
# Trades	44,183	# of ETFs Traded	682

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XIU	2,131,346	\$54,382,131
HNU	1,444,712	\$11,934,272
XEG	1,189,156	\$6,119,829
ZEB	1,178,002	\$32,585,508
HND	776,746	\$8,357,865
ZAG	677,389	\$11,219,729
HSD	662,957	\$3,996,997
DLR	581,846	\$7,691,053
ZSP	569,880	\$29,607,008
DLR.U	513,744	\$5,187,524

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	2,131,346	\$54,382,131
ZEB	1,178,002	\$32,585,508
ZSP	569,880	\$29,607,008
XFN	471,768	\$17,589,141
HNU	1,444,712	\$11,934,272
ZAG	677,389	\$11,219,729
HXT	279,763	\$10,790,924
HND	776,746	\$8,357,865
VFV	94,689	\$7,951,305
DLR	581,846	\$7,691,053

**Non Block Trades** 

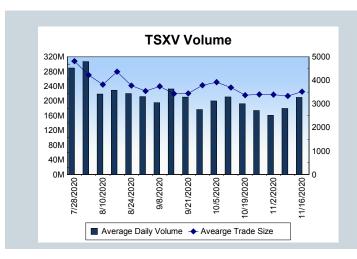
**Block Trades** 1,132,399 1,099

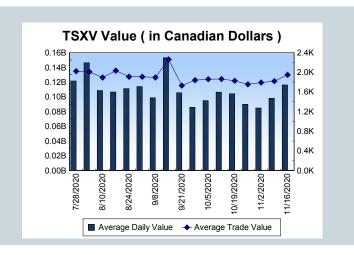
	Top 5 Block Trade Brokers by Volume			
	Broker	TSX Block Volume		
	GOLDMAN SACHS CANADA I	22,610,300		
	NATIONAL BANK FINANCIAL	21,317,400		
	BMO NESBITT BURNS INC.	15,361,200		
TD SECURITIES INC.		13,890,700		
	CIBC WORLD MARKETS INC.	11,910,700		

TSXV	
Daily Volume Daily Value Daily Trades Daily Symbols Traded	213,525,583 \$117,993,787 59,643 1,189

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
ENB	14,622,000		
RY	7,529,900		
MFC	5,115,900		
BTE	2,844,000		
CNQ	2,712,000		

TSXV ANONYMOUS TRADING			
Daily Volume Daily Value Average Trade Size % TSXV Volume	104,050,107 \$55,514,668 4,428 48.73%		





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
HIVE	9,823,602	\$5,846,208		
NOU	5,779,409	\$5,083,943		
MTRX	4,781,520	\$2,993,758		
ZONE	4,186,175	\$176,661		
XLY	3,034,072	\$1,218,786		
AIS	2,891,880	\$229,086		
MYID	2,870,605	\$394,234		
PDM	2,495,720	\$377,626		
UI	2,343,624	\$191,733		
CSTR	2,340,968	\$133,253		
ELXR	2,243,000	\$22,490		
DOC	2,127,155	\$5,262,755		
DMGI	2,088,751	\$314,861		
NRM	2,049,579	\$647,752		
BUS	2,048,088	\$2,777,115		
MED	1,925,510	\$77,023		
LITT	1,867,022	\$37,341		
SEV	1,855,789	\$63,226		
CAD	1,776,752	\$1,308,064		
VISN	1,771,880	\$396,879		

Top 20 TSXV Symbols by Value				
Symbol	TSXV Volume	TSXV Value		
HIVE	9,823,602	\$5,846,208		
DOC	2,127,155	\$5,262,755		
NOU	5,779,409	\$5,083,943		
KNT	625,868	\$4,356,830		
FD	296,803	\$4,172,482		
XBC	586,873	\$3,411,727		
SLL	1,299,676	\$3,256,109		
MTRX	4,781,520	\$2,993,758		
BABY	832,582	\$2,851,611		
BUS	2,048,088	\$2,777,115		
GPV	110,975	\$2,318,878		
NLC	1,458,264	\$2,305,829		
PTQ	966,779	\$1,552,337		
CTS	469,683	\$1,511,031		
NFG	366,234	\$1,510,743		
CAD	1,776,752	\$1,308,064		
DSV	714,848	\$1,305,509		
WED	531,851	\$1,260,250		
ETMC	988,376	\$1,260,015		
XLY	3,034,072	\$1,218,786		

Dark TSX/TSXV Trading					
Volume	20,936,490	Daily Trades	76,480		
Value	518,711,516	Daily Symbols Traded	1,304		