

# DAILY REPORT



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November 16, 2021

Indices	November 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	21,717.16			%
S&P/TSX 60 Index	1,307.01			%
S&P/TSX Venture Composite	1,008.75			%
S&P/TSX Completion Index	1,282.89			%
S&P/TSX Smallcap Index	834.02			%

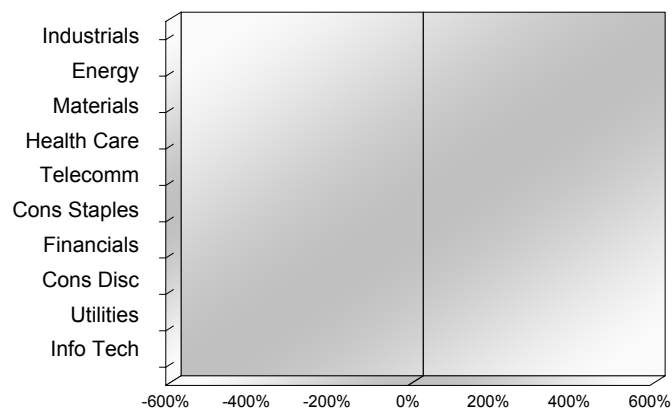
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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 Constituents	Weight	Market Cap (\$B)	Index Contribution
Industrials	30	%	\$363.74	
Energy	23	%	\$404.94	
Materials	55	%	\$364.36	
Health Care	9	%	\$30.30	
Communication Services	7	%	\$143.15	
Consumer Staples	13	%	\$114.15	
Financials	28	%	\$988.92	
Consumer Discretionary	13	%	\$112.35	
Utilities	16	%	\$134.96	
Information Technology	15	%	\$377.65	
<b>S&amp;P/TSX Composite Index</b>	<b>209</b>	<b>%</b>	<b>\$3,034.51</b>	

S&P/TSX Composite Index - Sectors Returns



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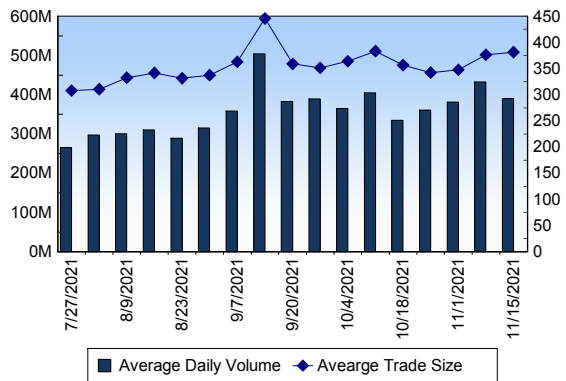
## TSX

Daily Volume	354,061,196
Daily Value	\$9,024,255,933
Daily Trades	976,477
Daily Symbols Traded	2,111

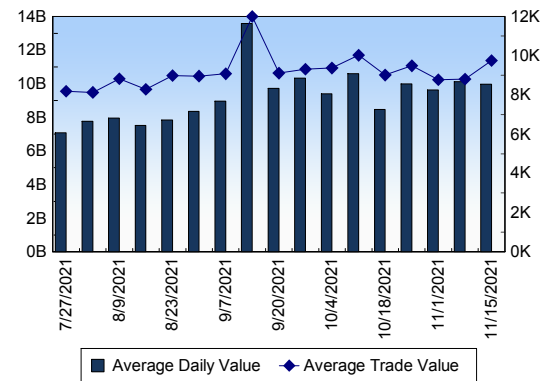
## TSX ANONYMOUS TRADING

Daily Volume	155,385,096
Daily Value	\$4,211,367,562
Average Trade Size	325
% TSX Volume	43.89 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
ENB	14,943,303	\$757,196,782
MFC	13,237,993	\$339,414,504
SLF	9,311,882	\$657,754,457
SU	6,538,868	\$211,007,170
BBD.B	5,305,803	\$9,874,273
CVE	4,450,163	\$69,500,343
XEI	4,403,829	\$110,890,387
CNQ	4,284,740	\$225,519,509
HEXO	4,146,793	\$8,400,240
DML	4,051,233	\$9,300,711
YRI	3,761,555	\$21,345,915
K	3,672,381	\$31,998,606
BCE	3,325,597	\$213,104,420
BTO	3,294,705	\$18,523,505
TVE	3,268,323	\$12,591,814
ABX	3,209,547	\$83,433,643
ATH	3,207,199	\$4,244,594
WM	3,166,545	\$1,541,399
TRP	3,154,524	\$193,563,779
BB	3,132,671	\$43,209,627

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
ENB	14,943,303	\$757,196,782
SLF	9,311,882	\$657,754,457
MFC	13,237,993	\$339,414,504
RY	2,084,601	\$276,503,805
SHOP	123,805	\$260,915,266
BMO	1,725,543	\$241,317,449
CNQ	4,284,740	\$225,519,509
BCE	3,325,597	\$213,104,420
SU	6,538,868	\$211,007,170
TD	2,091,074	\$195,496,882
TRP	3,154,524	\$193,563,779
XEI	4,403,829	\$110,890,387
MG	984,885	\$110,111,323
CNR	668,446	\$108,828,618
BNS	1,267,329	\$104,974,061
CM	654,547	\$97,619,570
CSU	42,653	\$94,082,997
GIB.A	838,729	\$91,965,890
BAM.A	1,208,326	\$90,307,966
EMA	1,514,679	\$89,790,144

## ETF Trading

Daily Volume	27,444,850	Average Trade Value	\$10,125
Daily Value	\$619,657,794	Average Trade Size	448
# Trades	61,201	# of ETFs Traded	834

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XEI	4,403,829	\$110,890,387
XIU	2,011,909	\$66,665,776
HND	1,481,259	\$26,102,545
HNU	1,329,023	\$24,235,981
BTCC.B	1,239,094	\$13,936,026
ETHX.B	881,047	\$17,374,552
BTCC	845,178	\$10,499,828
XEG	837,584	\$8,944,574
XGD	622,821	\$11,899,665
BTCX.B	575,496	\$6,574,571

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XEI	4,403,829	\$110,890,387
XIU	2,011,909	\$66,665,776
HND	1,481,259	\$26,102,545
HNU	1,329,023	\$24,235,981
ZSP	270,984	\$17,557,037
ETHX.B	881,047	\$17,374,552
ZEB	406,977	\$15,838,051
XFN	309,709	\$15,563,816
BTCC.B	1,239,094	\$13,936,026
XGD	622,821	\$11,899,665

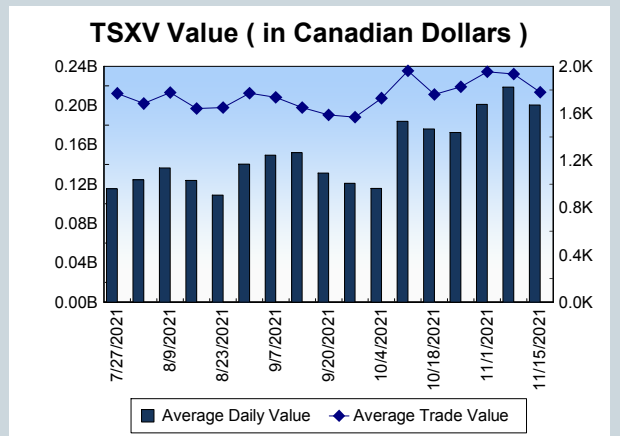
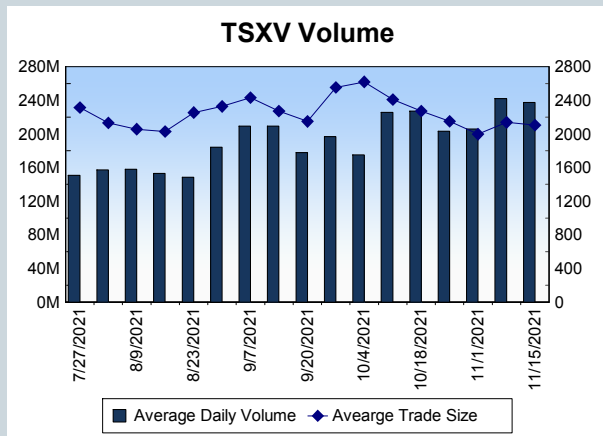
<b>Block Trades</b>	<b>Non Block Trades</b>
867	975,610

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
TD SECURITIES INC.	17,358,900
BMO NESBITT BURNS INC.	15,692,200
RBC CAPITAL MARKETS	15,142,635
NATIONAL BANK FINANCIAL	15,142,100
GOLDMAN SACHS CANADA I	10,300,700

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ENB	12,303,200
SLF	8,454,700
MFC	4,896,600
XEI	4,339,135
SU	3,215,600

TSXV	
Daily Volume	239,487,052
Daily Value	\$199,627,103
Daily Trades	109,466
Daily Symbols Traded	1,321

TSXV ANONYMOUS TRADING	
Daily Volume	113,852,836
Daily Value	\$102,356,877
Average Trade Size	2,306
% TSXV Volume	47.54%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
VLI	12,478,880	\$3,831,357
SOP.H	6,589,611	\$411,330
PGM	4,852,781	\$4,665,745
CMC	4,747,763	\$1,461,599
KFR	4,313,270	\$1,660,370
HIVE	4,075,551	\$20,968,133
DOS	3,872,226	\$346,026
LUM	3,025,405	\$1,815,750
DMGI	2,503,343	\$3,101,534
BITF	2,464,865	\$26,468,537
RSV	2,186,192	\$164,258
FMS	2,050,911	\$225,286
GMG	1,929,316	\$12,930,182
DEC	1,895,900	\$79,771
RHT	1,749,748	\$1,989,093
HUD	1,732,602	\$132,805
PWM	1,682,541	\$349,309
AAZ	1,671,469	\$151,312
BAY	1,610,627	\$99,432
PTU	1,466,997	\$165,425

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
BITF	2,464,865	\$26,468,537
HIVE	4,075,551	\$20,968,133
GMG	1,929,316	\$12,930,182
LI	1,027,917	\$5,998,322
PGM	4,852,781	\$4,665,745
VLI	12,478,880	\$3,831,357
ZEN	473,699	\$3,399,840
TOI	24,178	\$3,115,742
DMGI	2,503,343	\$3,101,534
ARTG	412,434	\$3,026,246
NLC	400,093	\$2,561,527
ML	501,516	\$2,395,000
SLI	172,626	\$2,261,495
EMO	706,136	\$2,149,416
GBR	100,427	\$2,141,297
NFG	249,827	\$2,129,972
CNC	654,537	\$2,102,760
RHT	1,749,748	\$1,989,093
LUM	3,025,405	\$1,815,750
AMC	331,889	\$1,678,005

Dark TSX/TSXV Trading			
Volume	18,055,120	Daily Trades	75,713
Value	509,133,998	Daily Symbols Traded	1,371