



**November 20, 2019** 

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Indices	November 20 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	17,005.82			%
S&P/TSX 60 Index	1,017.79			%
S&P/TSX Venture Composite	524.14			%
S&P/TSX Completion Index	1,022.61			%
S&P/TSX Smallcap Index	556.35			%

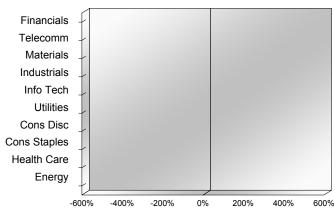
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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
Financials	27	%	\$791.78	
Communication Services	7	%	\$132.92	
Materials	49	%	\$263.85	
Industrials	32	%	\$267.80	
Information Technology	9	%	\$124.74	
Utilities	16	%	\$112.91	
Consumer Discretionary	16	%	\$100.46	
Consumer Staples	10	%	\$93.81	
Health Care	10	%	\$29.75	
Energy	32	%	\$390.69	
S&P/TSX Composite Index	208	%	\$2,308.72	

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



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## Daily Volume Daily Value Daily Trades

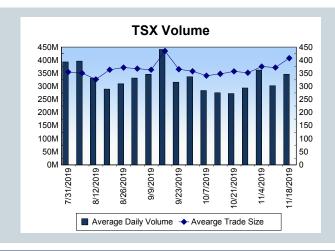
Daily Symbols Traded

362,216,952 \$7,269,873,660 895,075 1,903

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

126,031,121 \$2,462,179,629 311 34.79 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
ACB	28,365,268	\$97,652,929
CVE	8,341,489	\$99,015,198
ECA	7,961,764	\$43,194,978
TGOD	6,947,723	\$5,922,507
WEED	6,735,852	\$156,135,368
APHA	6,095,146	\$36,754,713
BBD.B	6,050,011	\$12,664,089
ENB	6,001,758	\$300,994,040
SU	5,810,479	\$242,256,869
CNQ	5,785,638	\$215,975,977
HEXO	4,637,232	\$12,094,549
MFC	4,557,013	\$117,905,806
CPG	4,167,838	\$21,320,524
BCE	3,852,239	\$246,181,418
OGI	3,764,358	\$12,369,461
HOD	3,550,591	\$15,541,084
TD	3,421,841	\$262,245,177
ВТО	3,241,884	\$15,642,093
KAT	3,231,766	\$403,868
CRON	3,129,140	\$28,650,841

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
ENB	6,001,758	\$300,994,040
CNR	2,256,899	\$272,358,261
TD	3,421,841	\$262,245,177
RY	2,349,600	\$255,937,679
BCE	3,852,239	\$246,181,418
SU	5,810,479	\$242,256,869
CNQ	5,785,638	\$215,975,977
ВМО	1,743,427	\$176,899,903
CM	1,523,455	\$174,727,286
RCI.B	2,677,346	\$169,362,406
WEED	6,735,852	\$156,135,368
TRP	2,106,527	\$143,017,808
BNS	1,699,000	\$129,609,535
QSR	1,377,460	\$120,633,357
MFC	4,557,013	\$117,905,806
CVE	8,341,489	\$99,015,198
ACB	28,365,268	\$97,652,929
CP	286,512	\$90,171,536
FNV	625,712	\$81,916,264
NA	1,162,592	\$81,869,723

		ETF Trading	
Daily Volume	21,002,131	Average Trade Value	\$11,588
Daily Value	\$334,914,730	Average Trade Size	727
# Trades	28,903	# of ETFs Traded	606

Top 10 ETFs by TSX Volume		ume
Symbol	Market Volume	Market Value
HOD	3,550,591	\$15,541,084
HOU	2,472,176	\$14,018,941
HNU	1,496,110	\$13,595,259
XIU	1,381,066	\$35,514,582
HGU	807,616	\$14,165,627
XEG	735,593	\$6,239,678
HND	710,319	\$5,454,432
XIC	677,425	\$18,367,680
HMMJ	656,092	\$6,121,954
HGD	574,597	\$2,281,811

Top 10 ETFs by TSX Value		alue
Symbol	Market Volume	Market Value
XIU	1,381,066	\$35,514,582
XIC	677,425	\$18,367,680
HXT	424,762	\$15,971,915
HOD	3,550,591	\$15,541,084
ZSP	329,069	\$14,990,458
HGU	807,616	\$14,165,627
HOU	2,472,176	\$14,018,941
HNU	1,496,110	\$13,595,259
XSP	345,113	\$11,921,305
HQU	95,269	\$7,627,451

**Non Block Trades** 

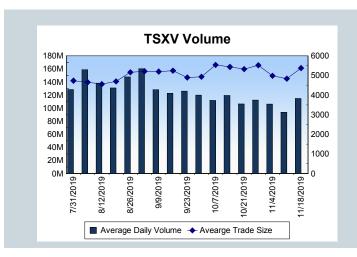
**Block Trades** 837 894,238

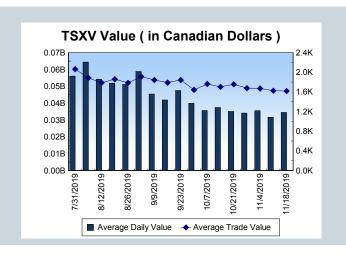
Ì	Top 5 Block Trade Brokers by Volume		
	Broker	TSX Block Volume	
ĺ	RBC CAPITAL MARKETS	13,827,400	
	NATIONAL BANK FINANCIAL	13,521,300	
	SCOTIA CAPITAL INC.	12,893,000	
	TD SECURITIES INC.	8,516,600	
	CIBC WORLD MARKETS INC.	7,606,400	

TSXV	
Daily Volume	117,775,748
Daily Value	\$36,530,038
Daily Trades	21,139
Daily Symbols Traded	975

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
CVE	5,745,300		
SU	3,945,100		
ENB	3,812,500		
CNQ	3,599,400		
BCE	2,899,900		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	55,425,922 \$15,487,049 5,768 47.06%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
PFM	3,612,700	\$1,966,860		
ARIC	2,462,263	\$480,873		
CPL	2,389,000	\$23,890		
GLDN	2,059,550	\$43,046		
UNV	1,992,500	\$40,060		
DASH	1,905,254	\$142,560		
MTLO	1,859,793	\$660,516		
EMH	1,781,784	\$789,779		
DM	1,724,896	\$25,873		
GRAT	1,605,366	\$16,054		
TAL	1,509,810	\$523,412		
PURE	1,500,773	\$168,930		
PSH	1,408,633	\$589,468		
DYA	1,382,225	\$646,322		
NKL	1,323,757	\$463,949		
HEM	1,218,500	\$14,903		
EIL	1,170,262	\$459,255		
VENZ	1,009,440	\$35,330		
BXR	1,000,000	\$5,000		
SIE	962,671	\$38,782		

Top 20 TSXV Symbols by Value				
Symbol	TSXV Volume	TSXV Value		
PFM	3,612,700	\$1,966,860		
IGX.DB	20,000	\$1,960,000		
VGW	385,486	\$1,267,461		
ACST	286,397	\$825,709		
EMH	1,781,784	\$789,779		
SVI	211,854	\$763,886		
GBR	122,117	\$760,856		
EQX	88,892	\$715,081		
KHRN	725,425	\$679,807		
MTLO	1,859,793	\$660,516		
DYA	1,382,225	\$646,322		
PSH	1,408,633	\$589,468		
KNT	263,366	\$543,180		
NXR.UN	258,945	\$536,720		
TAL	1,509,810	\$523,412		
ERE.UN	98,394	\$491,252		
ARIC	2,462,263	\$480,873		
NKL	1,323,757	\$463,949		
EIL	1,170,262	\$459,255		
PCLO	138,631	\$433,319		

Dark TSX/TSXV Trading				
Volume	16,756,000	Daily Trades	51,218	
Value	336,992,136	Daily Symbols Traded	1,121	