



March 12, 2020

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Indices	March 12 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	12,508.45			%
S&P/TSX 60 Index	747.75			%
S&P/TSX Venture Composite	392.66			%
S&P/TSX Completion Index	755.06			%
S&P/TSX Smallcap Index	378.25			%

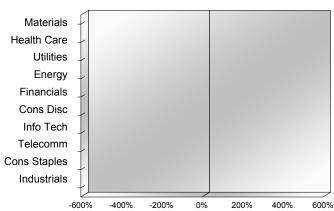
S&P/TSX Composite Index			
Advancers	Decliners		Unchanged
0	0		0

S&P/TSX Composite Index			
	10 Index		10 Index
Coi	ntributors	De	tractors
Constituent	Index Contribution	Constituent	Index Contribution

S&P/TSX Composite Index			
Top 10 Adv	ancers	Top 10 De	ecliners
Constituent	Return	Constituent	Return
	%		%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Materials	47	%	\$204.32	
Health Care	10	%	\$17.79	
Utilities	16	%	\$95.69	
Energy	30	%	\$223.39	
Financials	26	%	\$551.55	
Consumer Discretionary	16	%	\$68.83	
Information Technology	10	%	\$123.48	
Communication Services	8	%	\$108.35	
Consumer Staples	11	%	\$79.29	
Industrials	31	%	\$215.84	
S&P/TSX Composite Index	205	%	\$1,688.54	

S&P/TSX Composite Index - Sectors Returns



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Daily Volume Daily Value Daily Trades

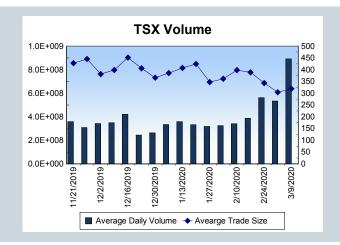
Daily Symbols Traded

1,036,724,150 \$20,281,205,765 3,228,320 2,105

TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

381,510,998 \$7,936,082,181 295 36.80 %





Тор	20 TSX Symbols by V	olume
Symbol	TSX Volume	TSX Value
BBD.B	29,830,409	\$21,058,144
XIU	28,847,799	\$553,901,727
CNQ	26,044,697	\$457,830,993
ACB	18,169,735	\$17,258,994
SU	17,858,090	\$381,678,542
TD	17,537,550	\$904,757,023
IPL	16,325,142	\$162,674,014
MFC	15,971,644	\$264,781,985
CVE	14,769,461	\$52,630,555
ENB	13,890,643	\$508,825,099
HSE	12,900,815	\$38,425,813
BNS	11,684,469	\$597,025,330
ВМО	11,609,715	\$721,428,691
RY	11,157,120	\$883,017,953
K	11,145,881	\$64,396,339
ABX	10,871,350	\$253,396,266
WCP	10,556,361	\$14,307,310
HOU	10,522,566	\$15,180,798
ВТО	8,327,142	\$37,534,325
HOD	8,312,626	\$86,703,264

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
TD	17,537,550	\$904,757,023
RY	11,157,120	\$883,017,953
ВМО	11,609,715	\$721,428,691
CSU.DB	4,933,000	\$647,680,000
BNS	11,684,469	\$597,025,330
CM	7,797,135	\$575,848,040
XIU	28,847,799	\$553,901,727
ENB	13,890,643	\$508,825,099
CNQ	26,044,697	\$457,830,993
CNR	4,645,010	\$450,080,292
BCE	7,925,519	\$412,799,385
TRP	7,728,798	\$405,669,479
SU	17,858,090	\$381,678,542
NA	7,381,546	\$352,461,512
SHOP	658,715	\$350,719,620
BAM.A	5,216,468	\$341,800,231
СР	1,153,431	\$317,199,738
FTS	6,528,161	\$313,881,858
SLF	6,148,034	\$270,908,372
MFC	15,971,644	\$264,781,985

		ETF Trading	
Daily Volume	122,897,394	Average Trade Value	\$12,582
Daily Value	\$2,077,090,848	Average Trade Size	744
# Trades	165,087	# of ETFs Traded	737

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XIU	28,847,799	\$553,901,727
HOU	10,522,566	\$15,180,798
HOD	8,312,626	\$86,703,264
XEG	4,063,368	\$16,052,654
HXD	4,041,485	\$29,545,769
XSP	2,825,692	\$79,060,917
HXT	2,735,402	\$78,333,718
HNU	2,572,353	\$10,478,649
HSD	2,440,646	\$39,471,350
HGD	2,372,462	\$10,110,836

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	28,847,799	\$553,901,727
HOD	8,312,626	\$86,703,264
XSP	2,825,692	\$79,060,917
HXT	2,735,402	\$78,333,718
VFV	850,931	\$53,100,054
HSD	2,440,646	\$39,471,350
XIC	1,913,958	\$38,981,344
HXU	1,634,665	\$37,777,813
XFN	1,161,301	\$33,809,010
VSP	758,825	\$32,873,183

Block Trades
2,699

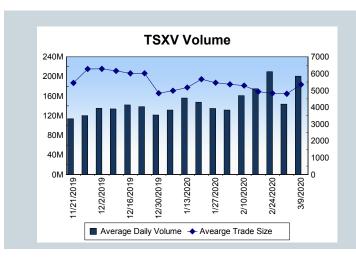
Non Block Trades
3,225,621

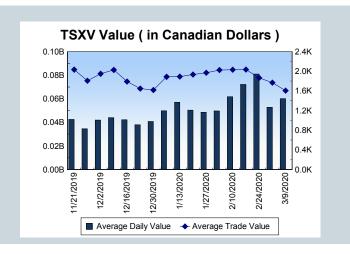
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
BMO NESBITT BURNS INC.	34,147,900	
CIBC WORLD MARKETS INC.	27,444,500	
SCOTIA CAPITAL INC.	26,526,300	
GOLDMAN SACHS CANADA I	25,092,300	
NATIONAL BANK FINANCIAL	24,765,000	

TSXV	
Daily Volume	273,128,411
Daily Value	\$80,306,612
Daily Trades	50,503
Daily Symbols Traded	1,191

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
CNQ	15,429,000		
XIU	9,118,100		
IPL	8,168,600		
HSE	6,956,100		
BBD.B	6,885,500		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	102,310,345 \$29,570,652 5,362 37.46%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
VXL	19,557,805	\$5,532,192		
HTL	6,847,181	\$8,214,288		
ATE	4,256,627	\$2,048,863		
RGC	3,831,570	\$80,339		
HIVE	3,791,311	\$686,766		
TAL	3,606,055	\$628,175		
MAI	3,165,400	\$658,305		
KNT	2,739,446	\$7,071,315		
META	2,689,482	\$210,737		
DYA	2,312,359	\$1,301,562		
CRU	2,245,110	\$11,481		
FO	2,132,060	\$290,306		
EHT	2,104,100	\$52,603		
XLY	1,962,426	\$588,714		
Z	1,957,506	\$19,575		
AAZ	1,951,323	\$31,775		
TBP	1,795,046	\$389,801		
IMR	1,707,089	\$71,716		
SUR	1,688,000	\$8,440		
EVE	1,650,722	\$130,393		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
HTL	6,847,181	\$8,214,288			
KNT	2,739,446	\$7,071,315			
VXL	19,557,805	\$5,532,192			
GBR	717,630	\$3,156,623			
XBC	1,370,593	\$2,842,508			
VLNS	1,094,324	\$2,434,257			
ATE	4,256,627	\$2,048,863			
SVI	464,514	\$1,494,405			
DYA	2,312,359	\$1,301,562			
NVO	583,648	\$1,087,035			
NUAG	353,800	\$1,082,244			
NXR.UN	625,568	\$1,074,528			
QST	388,020	\$959,549			
MTA	173,538	\$900,743			
FCD.UN	150,399	\$877,016			
ERE.UN	172,884	\$718,650			
HIVE	3,791,311	\$686,766			
MAI	3,165,400	\$658,305			
AZM	601,979	\$651,320			
CMI	313,480	\$634,774			

Dark TSX/TSXV Trading					
Volume	53,729,020	Daily Trades	206,569		
Value	1,239,663,722	Daily Symbols Traded	1,605		