



## September 30, 2019

For more information, email <a href="mailto:trading\_sales@tsx.com">trading\_sales@tsx.com</a> Visit our blog at <a href="mailto:http://exchange.tmx.com/">http://exchange.tmx.com/</a>>

Indices	September 30 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	16,658.63			%
S&P/TSX 60 Index	997.93			%
S&P/TSX Venture Composite	558.68			%
S&P/TSX Completion Index	998.41			%
S&P/TSX Smallcap Index	564.30			%

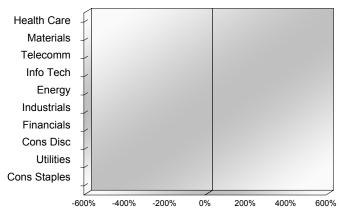
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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
Health Care	10	%	\$32.66	
Materials	49	%	\$254.47	
Communication Services	7	%	\$130.26	
Information Technology	9	%	\$119.88	
Energy	32	%	\$387.11	
Industrials	32	%	\$255.77	
Financials	27	%	\$769.86	
Consumer Discretionary	16	%	\$101.76	
Utilities	16	%	\$110.94	
Consumer Staples	10	%	\$95.89	
S&P/TSX Composite Index	208	%	\$2,258.60	

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



This report is published by TSX Inc. TSX Inc. does not guarantee either the completeness or the accuracy of this information. The information contained in this report is provided for informational purposes only and you agree not to rely upon the information contained in this report for any trading, business or financial purpose. These sheets are printed in Canada and issued by TSX Inc. under the express condition, to which everyone receiving or making use thereof assents, that no liability shall be incurred by TS Inc. or its affiliated companies or any other vendor or donor, including, without limitation, for reliance on or for any errors or inaccuracies in this report. Neither TMX Group Limited, TSX Inc., nor any of their affiliated companies, guarantees the completeness of the information contained in this document and are not responsible for any errors or omission in or your use of, or reliance on, the information. This publication is under copyright. © 2015 TSX Inc. All rights reserved. Do not copy, distribute, sell or modify this publication without the prior written consent of TSX Inc.

Daily Volume
Daily Value
Daily Trades

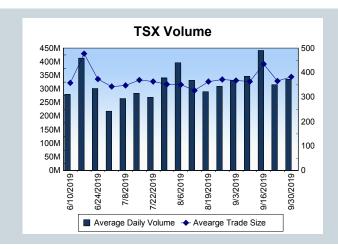
Daily Symbols Traded

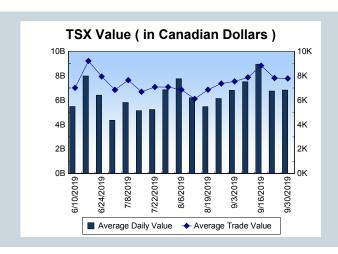
335,789,141 \$6,819,880,763 877,270 1,890

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

122,849,629 \$2,611,721,813 317 36.59 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
ACB	6,540,551	\$38,401,898
WEF	5,858,073	\$7,046,953
ENB	5,634,828	\$263,106,177
ECA	5,280,654	\$31,893,761
HOU	5,148,722	\$27,913,081
ВТО	4,925,033	\$21,063,615
ABX	4,804,675	\$110,132,282
BBD.B	4,744,892	\$8,470,454
BNS	4,520,894	\$340,457,146
K	4,409,802	\$27,039,001
CNQ	3,750,462	\$132,425,735
FM	3,746,547	\$41,565,704
BAM.A	3,691,626	\$259,485,988
TD	3,666,670	\$283,200,445
IPL	3,622,893	\$84,152,520
BTE	3,419,545	\$6,842,892
BB	3,185,674	\$22,023,050
JE	3,155,177	\$9,788,959
NGD	3,102,687	\$4,170,397
MFC	3,088,312	\$75,080,134

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
BNS	4,520,894	\$340,457,146
TD	3,666,670	\$283,200,445
RY	2,554,867	\$274,913,809
ENB	5,634,828	\$263,106,177
BAM.A	3,691,626	\$259,485,988
ВМО	1,452,297	\$141,996,113
TRP	2,059,790	\$141,579,166
CNR	1,113,871	\$132,783,512
CNQ	3,750,462	\$132,425,735
CM	1,142,274	\$124,993,209
ABX	4,804,675	\$110,132,282
SU	2,610,976	\$109,337,400
SHOP	255,680	\$105,337,671
PPL	1,833,851	\$90,118,291
NTR	1,343,953	\$88,624,563
BCE	1,321,477	\$84,789,410
IPL	3,622,893	\$84,152,520
SLF	1,387,477	\$82,335,334
CP	273,951	\$80,810,611
AEM	1,121,209	\$79,981,872

		ETF Trading	
Daily Volume	26,180,093	Average Trade Value	\$11,347
Daily Value	\$390,034,812	Average Trade Size	762
# Trades	34,372	# of ETFs Traded	586

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HOU	5,148,722	\$27,913,081
XIU	2,848,269	\$71,713,922
HOD	2,477,149	\$11,919,744
HND	1,460,252	\$11,861,269
HGD	1,383,211	\$6,140,190
HNU	1,351,924	\$12,608,416
HGU	1,283,890	\$21,125,373
ZEB	1,271,712	\$37,488,117
XGD	713,615	\$10,504,241
XEG	698,519	\$6,133,766

Top 10 ETFs by TSX Value		alue
Symbol	Market Volume	Market Value
XIU	2,848,269	\$71,713,922
ZEB	1,271,712	\$37,488,117
HOU	5,148,722	\$27,913,081
HGU	1,283,890	\$21,125,373
HNU	1,351,924	\$12,608,416
HOD	2,477,149	\$11,919,744
HND	1,460,252	\$11,861,269
XGD	713,615	\$10,504,241
XFN	262,545	\$10,389,176
HXT	261,854	\$9,645,623

**Non Block Trades** 

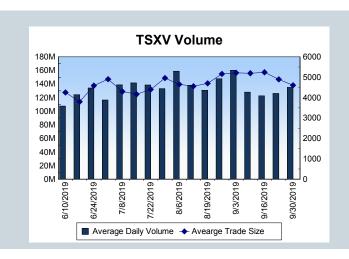
**Block Trades** 1,107 876,163

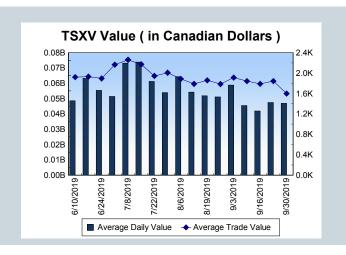
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
CIBC WORLD MARKETS INC.	11,818,100
TD SECURITIES INC.	10,993,600
BMO NESBITT BURNS INC.	10,378,900
RBC CAPITAL MARKETS	4,451,800
VIRTU ITG CANADA CORP	4,424,400

TSXV	
Daily Volume	135,111,411
Daily Value	\$46,921,394
Daily Trades	29,346
Daily Symbols Traded	1,084

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
WEF	3,040,300		
GXE	2,877,000		
BNS	2,601,800		
CDV	2,278,690		
CNQ	1,976,900		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	63,229,132 \$21,099,997 4,733 46.80%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
ROS	4,208,730	\$616,843		
LITT	3,863,543	\$174,837		
JUGR	3,464,419	\$55,851		
PAC	2,365,779	\$396,834		
RHT	2,321,617	\$1,214,094		
GOT	2,019,233	\$186,377		
AAZ	1,845,500	\$50,513		
EVE	1,654,363	\$363,261		
ATE	1,543,817	\$596,939		
N	1,391,741	\$661,388		
BMK	1,367,150	\$149,725		
Z	1,343,398	\$33,594		
MAI	1,310,240	\$231,880		
MWX	1,209,356	\$217,202		
SPOT	1,163,181	\$106,809		
SEK	1,097,000	\$49,315		
KLY	1,053,760	\$37,068		
MMS	1,025,700	\$62,327		
EBY	1,020,200	\$11,997		
FCC	1,009,395	\$155,704		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
GBR	617,229	\$4,831,145			
VGW	653,273	\$1,885,844			
EQX	224,857	\$1,598,003			
KNT	619,004	\$1,311,756			
RHT	2,321,617	\$1,214,094			
NUAG	275,845	\$1,211,203			
EMH	731,144	\$950,877			
FCF	750,000	\$862,500			
WGO	738,512	\$718,287			
KBLT	178,573	\$715,322			
PCLO	139,743	\$712,561			
XLY	822,801	\$665,017			
N	1,391,741	\$661,388			
FLWR	232,941	\$642,192			
ENW	344,780	\$638,815			
ROS	4,208,730	\$616,843			
ATE	1,543,817	\$596,939			
WMD	388,320	\$540,364			
KHRN	444,427	\$536,349			
XBC	326,790	\$531,990			

Dark TSX/TSXV Trading					
Volume	11,729,720	Daily Trades	41,078		
Value	247,678,886	Daily Symbols Traded	1,084		