



October 21, 2019

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Indices	October 21 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	16,418.45			%
S&P/TSX 60 Index	982.93			%
S&P/TSX Venture Composite	543.36			%
S&P/TSX Completion Index	986.23			%
S&P/TSX Smallcap Index	543.82			%

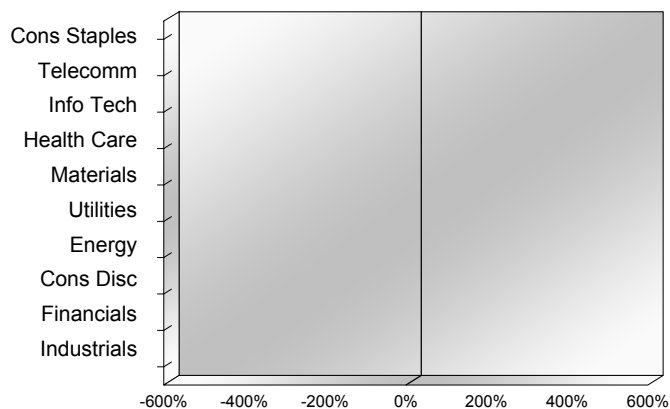
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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
Consumer Staples	10	%	\$92.65	
Communication Services	7	%	\$131.59	
Information Technology	9	%	\$118.93	
Health Care	10	%	\$30.59	
Materials	49	%	\$249.54	
Utilities	16	%	\$109.72	
Energy	32	%	\$375.16	
Consumer Discretionary	16	%	\$98.68	
Financials	27	%	\$765.83	
Industrials	32	%	\$252.71	
<b>S&amp;P/TSX Composite Index</b>	<b>208</b>	<b>%</b>	<b>\$2,225.40</b>	

S&P/TSX Composite Index - Sectors Returns



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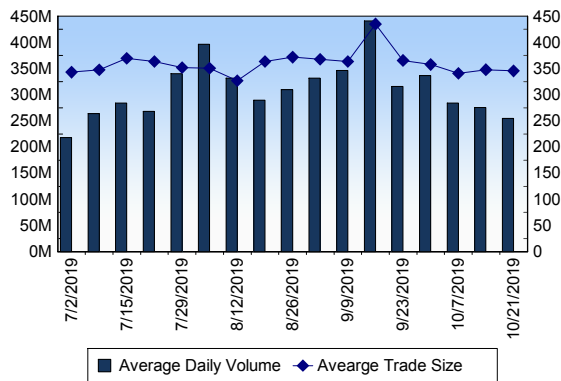
## TSX

Daily Volume	254,921,043
Daily Value	\$5,303,769,103
Daily Trades	737,720
Daily Symbols Traded	1,875

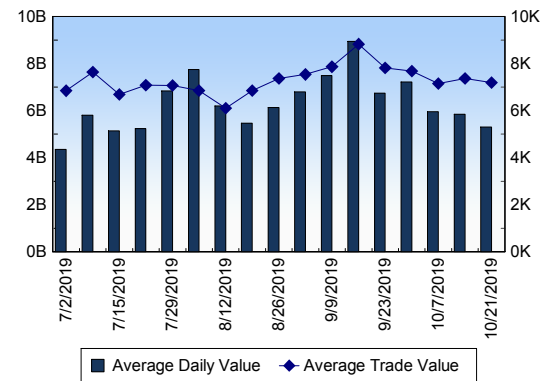
## TSX ANONYMOUS TRADING

Daily Volume	103,216,656
Daily Value	\$2,343,082,162
Average Trade Size	311
% TSX Volume	40.49 %

### TSX Volume



### TSX Value ( in Canadian Dollars )



### Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
ACB	5,077,622	\$24,140,425
TGOD	4,718,377	\$5,169,211
ECA	4,552,534	\$24,171,418
BBD.B	4,277,891	\$6,945,599
RY	4,197,011	\$451,925,866
HEXO	4,000,625	\$13,541,854
VLE	3,988,732	\$4,056,972
MFC	3,701,248	\$90,897,092
FM	3,261,011	\$36,297,748
ZFL	3,234,779	\$60,360,541
TD	3,062,632	\$227,794,243
HBC	2,947,881	\$29,642,674
CPG	2,926,144	\$14,943,832
BNS	2,771,468	\$208,796,041
ENB	2,642,294	\$125,205,732
CJR.B	2,492,663	\$12,446,791
HNU	2,478,650	\$21,256,945
BTE	2,447,884	\$3,830,099
APHA	2,383,052	\$14,654,661
FIRE	2,345,573	\$1,913,287

### Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	4,197,011	\$451,925,866
TD	3,062,632	\$227,794,243
BNS	2,771,468	\$208,796,041
CM	1,630,397	\$181,417,071
BMO	1,547,470	\$150,735,439
ENB	2,642,294	\$125,205,732
RCI.B	1,462,502	\$96,549,670
SHOP	229,620	\$96,475,280
CNR	825,523	\$95,830,477
MFC	3,701,248	\$90,897,092
FTS	1,323,079	\$72,684,327
CP	252,632	\$72,365,915
SU	1,809,121	\$72,303,698
GIL	1,822,174	\$64,419,800
TRP	911,096	\$61,645,686
BCE	954,208	\$61,283,278
MG	866,799	\$60,919,598
CNQ	1,813,131	\$60,597,086
ZFL	3,234,779	\$60,360,541
NTR	939,014	\$60,327,365

## ETF Trading

Daily Volume	20,037,228	Average Trade Value	\$11,500
Daily Value	\$295,882,112	Average Trade Size	779
# Trades	25,729	# of ETFs Traded	592

### Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
ZFL	3,234,779	\$60,360,541
HNU	2,478,650	\$21,256,945
HOU	2,193,600	\$11,157,709
HOD	1,435,506	\$7,238,403
XIU	1,257,344	\$31,172,556
XEG	1,118,588	\$9,017,210
HND	837,046	\$7,220,805
HGU	608,865	\$9,609,315
HGD	477,875	\$2,161,826
XGD	434,863	\$6,372,196

### Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
ZFL	3,234,779	\$60,360,541
XIU	1,257,344	\$31,172,556
HNU	2,478,650	\$21,256,945
HOU	2,193,600	\$11,157,709
HGU	608,865	\$9,609,315
XEG	1,118,588	\$9,017,210
XSP	226,932	\$7,565,437
HOD	1,435,506	\$7,238,403
HND	837,046	\$7,220,805
XFN	163,000	\$6,418,248

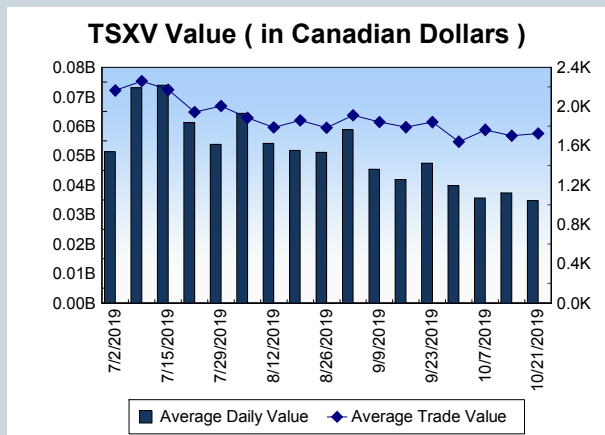
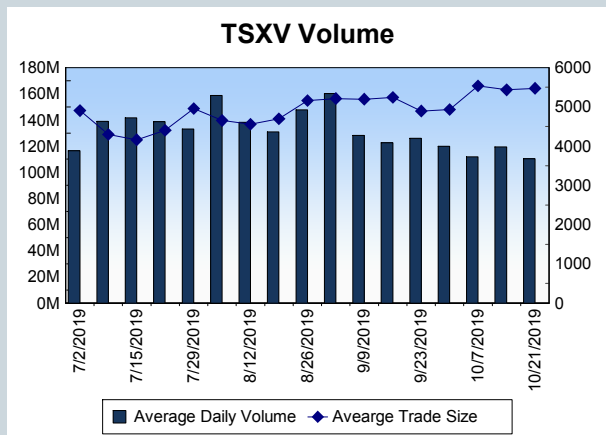
<b>Block Trades</b>	<b>Non Block Trades</b>
583	737,137

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
NATIONAL BANK FINANCIAL	10,418,200
TD SECURITIES INC.	8,876,000
CIBC WORLD MARKETS INC.	6,393,000
RBC CAPITAL MARKETS	3,287,700
VIRTU ITG CANADA CORP	2,991,000

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
ZFL	3,209,400
RY	2,311,200
FM	1,642,500
TD	1,475,700
MFC	1,474,200

TSXV	
Daily Volume	110,284,264
Daily Value	\$34,793,878
Daily Trades	20,153
Daily Symbols Traded	992

TSXV ANONYMOUS TRADING	
Daily Volume	52,879,732
Daily Value	\$18,302,655
Average Trade Size	5,558
% TSXV Volume	47.95%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
GSI	3,095,737	\$773,458
BARI	2,668,133	\$645,552
ATE	2,288,899	\$1,018,056
ABN	2,117,278	\$193,456
ADD	1,998,000	\$32,675
PAC	1,874,250	\$259,166
ICO	1,803,903	\$169,295
MTU	1,726,271	\$64,042
HAWK	1,548,000	\$48,683
TBP	1,537,818	\$298,721
MXR	1,443,294	\$29,076
STC	1,393,114	\$2,309,731
N	1,331,064	\$546,102
AFE	1,196,800	\$361,391
TVI	1,150,000	\$5,750
TAL	1,116,778	\$331,383
RHT	1,031,167	\$641,578
MMS	1,009,000	\$47,208
BMK	938,758	\$149,191
MTLO	900,999	\$261,180

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
KBLT	550,595	\$2,404,532
STC	1,393,114	\$2,309,731
EQX	164,174	\$1,331,232
ATE	2,288,899	\$1,018,056
GBR	152,348	\$958,145
WED	395,141	\$932,302
GSI	3,095,737	\$773,458
NVO	247,485	\$729,442
KNT	314,289	\$724,376
VGW	214,978	\$695,951
BARI	2,668,133	\$645,552
RHT	1,031,167	\$641,578
PTQ	612,702	\$549,276
N	1,331,064	\$546,102
KHRN	406,362	\$483,176
XLY	618,038	\$429,730
PGM	635,173	\$374,137
PCLO	93,583	\$370,844
PEA	380,559	\$364,415
AFE	1,196,800	\$361,391

Dark TSX/TSXV Trading			
Volume	15,065,460	Daily Trades	50,085
Value	276,994,187	Daily Symbols Traded	1,092