



October 23, 2019

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Indices	October 23 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	16,335.93			%
S&P/TSX 60 Index	976.96			%
S&P/TSX Venture Composite	543.04			%
S&P/TSX Completion Index	985.02			%
S&P/TSX Smallcap Index	545.36			%

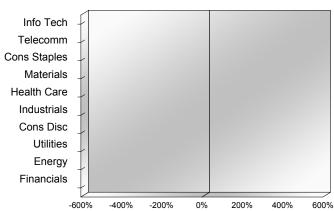
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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
Information Technology	9	%	\$114.94	
Communication Services	7	%	\$124.94	
Consumer Staples	10	%	\$91.97	
Materials	49	%	\$250.52	
Health Care	10	%	\$31.01	
Industrials	32	%	\$253.34	
Consumer Discretionary	16	%	\$97.76	
Utilities	16	%	\$109.49	
Energy	32	%	\$376.40	
Financials	27	%	\$764.25	
S&P/TSX Composite Index	208	%	\$2,214.61	

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



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## Daily Volume Daily Value Daily Trades

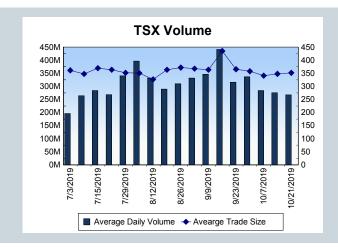
Daily Symbols Traded

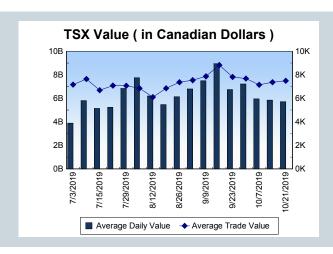
275,503,786 \$6,218,544,602 793,613 1,864

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

107,479,652 \$2,661,965,555 294 39.01 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
ECA	9,438,156	\$50,379,277
ACB	6,248,589	\$29,707,155
BTE	6,160,397	\$9,725,602
HEXO	5,395,620	\$18,565,316
ВМО	5,356,309	\$523,294,076
RCI.B	5,153,208	\$319,310,817
RY	4,806,184	\$510,554,887
ARX	4,013,848	\$22,338,660
ENB	3,825,423	\$182,893,906
HOD	3,499,664	\$16,416,850
MEG	3,237,876	\$16,373,929
WM	3,082,812	\$1,379,893
CPG	3,016,415	\$16,000,927
ZENA	2,886,479	\$1,367,901
BCE	2,881,833	\$178,429,995
FM	2,525,810	\$27,665,339
WCP	2,495,323	\$9,470,727
HOU	2,467,199	\$13,488,311
YRI	2,466,699	\$10,685,649
CVE	2,360,066	\$27,478,320

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
BMO	5,356,309	\$523,294,076
RY	4,806,184	\$510,554,887
RCI.B	5,153,208	\$319,310,817
CM	1,897,411	\$212,152,261
ENB	3,825,423	\$182,893,906
BCE	2,881,833	\$178,429,995
CNR	1,270,534	\$148,158,944
TD	1,918,628	\$143,043,346
BNS	1,453,136	\$109,141,892
Т	2,210,871	\$102,552,064
FTS	1,672,958	\$90,985,540
SU	2,165,687	\$86,307,627
SLF	1,349,652	\$79,514,224
NTR	1,239,075	\$78,647,510
PPL	1,355,637	\$63,444,003
SHOP	160,209	\$62,837,316
EMA	1,112,618	\$62,060,994
CNQ	1,809,744	\$61,038,852
WEED	2,170,609	\$60,851,462
AEM	839,984	\$59,516,901

		ETF Trading	
Daily Volume	17,613,691	Average Trade Value	\$9,559
Daily Value	\$230,112,608	Average Trade Size	732
# Trades	24,073	# of ETFs Traded	559

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HOD	3,499,664	\$16,416,850
HOU	2,467,199	\$13,488,311
XIU	1,633,745	\$40,314,559
HNU	994,284	\$8,464,983
XEG	884,679	\$7,198,456
HGD	709,508	\$3,201,370
HGU	618,725	\$9,755,709
HUT	571,471	\$988,754
HND	497,430	\$4,316,385
ZEB	445,228	\$13,135,528

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	1,633,745	\$40,314,559
HOD	3,499,664	\$16,416,850
HOU	2,467,199	\$13,488,311
ZEB	445,228	\$13,135,528
HGU	618,725	\$9,755,709
HNU	994,284	\$8,464,983
XEG	884,679	\$7,198,456
XFN	141,655	\$5,573,665
XSP	136,012	\$4,530,059
HND	497,430	\$4,316,385

**Non Block Trades** 

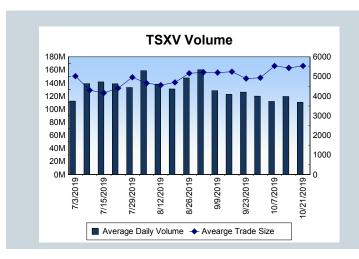
**Block Trades** 661 792,952

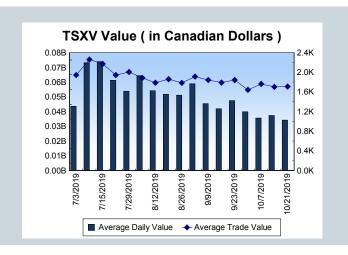
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
TD SECURITIES INC.	9,806,700	
CIBC WORLD MARKETS INC.	7,822,800	
RBC CAPITAL MARKETS	5,977,000	
SOCIETE GENERALE CAPITA	4,741,900	
GOLDMAN SACHS CANADA I	3,778,700	

TSXV	
Daily Volume	99,320,483
Daily Value	\$33,045,698
Daily Trades	20,854
Daily Symbols Traded	983

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
BMO	4,128,200		
RY	3,311,000		
ECA	2,754,000		
ARX	1,878,400		
ENB	1,845,600		

TSXV ANONYMOUS TRADING			
Daily Volume Daily Value Average Trade Size % TSXV Volume	49,177,754 \$16,968,201 5,028 49.51%		





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
AMW.P	2,773,409	\$334,300		
LTE	2,726,085	\$620,943		
ATE	2,119,662	\$963,486		
GRAT	1,643,893	\$24,768		
LITT	1,614,450	\$82,576		
RHT	1,596,111	\$1,093,062		
MTLO	1,527,990	\$541,025		
WA	1,382,000	\$69,790		
BEE	1,196,674	\$329,593		
GRN	1,194,500	\$174,275		
OJO	1,142,700	\$956,601		
BARI	1,098,792	\$256,891		
CAF	967,000	\$48,505		
ZDC	930,100	\$65,437		
HIVE	926,473	\$180,035		
N	867,266	\$346,736		
SPOT	852,600	\$100,805		
PTQ	814,286	\$841,221		
PAC	809,200	\$108,180		
TAL	803,204	\$242,515		

Top 20 TSXV Symbols by Value				
Symbol	TSXV Volume	TSXV Value		
GBR	291,038	\$1,965,736		
KBLT	329,022	\$1,416,189		
EGLX	648,603	\$1,302,998		
RHT	1,596,111	\$1,093,062		
ATE	2,119,662	\$963,486		
OJO	1,142,700	\$956,601		
XBC	559,901	\$842,774		
PTQ	814,286	\$841,221		
VGW	263,597	\$825,945		
LTE	2,726,085	\$620,943		
PIPE	528,352	\$588,280		
MTLO	1,527,990	\$541,025		
PCLO	138,120	\$508,585		
FLWR	175,159	\$453,686		
FLT	542,855	\$431,184		
EQX	51,503	\$411,807		
KHRN	318,409	\$368,168		
KNT	156,240	\$350,934		
N	867,266	\$346,736		
BGM	797,500	\$346,190		

Dark TSX/TSXV Trading				
Volume	13,784,960	Daily Trades	52,686	
Value	323,300,362	Daily Symbols Traded	1,096	