



October 28, 2019

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| Indices                   | October 28 Close | Previous Close | Change | % Change |
|---------------------------|------------------|----------------|--------|----------|
| S&P/TSX Composite Index   | 16,387.53        |                |        | %        |
| S&P/TSX 60 Index          | 981.39           |                |        | %        |
| S&P/TSX Venture Composite | 540.98           |                |        | %        |
| S&P/TSX Completion Index  | 983.25           |                |        | %        |
| S&P/TSX Smallcap Index    | 546.82           |                |        | %        |

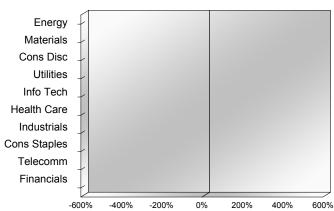
| S&P/TSX Composite Index |           |           |
|-------------------------|-----------|-----------|
| Advancers               | Decliners | Unchanged |
| 0                       | 0         | 0         |

| S&P/TSX Composite Index        |  |                            |                    |
|--------------------------------|--|----------------------------|--------------------|
| Top 10 Index<br>Contributors   |  | Top 10 Index<br>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 |
| Energy                    | 32           | %      | \$373.76   |              |
| Materials                 | 49           | %      | \$254.90   |              |
| Consumer<br>Discretionary | 16           | %      | \$97.29    |              |
| Utilities                 | 16           | %      | \$108.18   |              |
| Information<br>Technology | 9            | %      | \$118.93   |              |
| Health Care               | 10           | %      | \$31.49    |              |
| Industrials               | 32           | %      | \$253.68   |              |
| Consumer Staples          | 10           | %      | \$91.40    |              |
| Communication Services    | 7            | %      | \$126.40   |              |
| Financials                | 27           | %      | \$766.74   |              |
| S&P/TSX Composite Index   | 208          | %      | \$2,222.77 |              |

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



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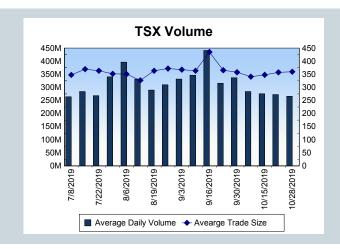
## Daily Volume Daily Value Daily Trades Daily Symbols Traded

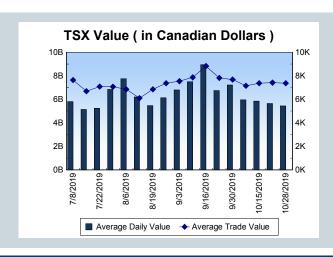
265,637,965 \$5,439,976,584 738,414 1,906

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

99,600,406 \$1,973,493,557 294 37.49 %





| Top 20 TSX Symbols by Volume |            |               |
|------------------------------|------------|---------------|
| Symbol                       | TSX Volume | TSX Value     |
| MFC                          | 7,233,592  | \$179,205,545 |
| ZENA                         | 5,878,750  | \$1,494,382   |
| ECA                          | 4,732,910  | \$26,133,833  |
| ACB                          | 4,441,862  | \$22,083,425  |
| WM                           | 4,314,179  | \$2,365,349   |
| YRI                          | 4,141,506  | \$19,298,450  |
| AQN                          | 3,455,569  | \$60,999,421  |
| SPG.RT                       | 3,188,850  | \$15,949      |
| ENB                          | 2,934,216  | \$140,542,685 |
| BCE                          | 2,796,300  | \$172,027,866 |
| CPG                          | 2,738,155  | \$14,459,813  |
| DHX.RT                       | 2,665,942  | \$196,348     |
| ВТО                          | 2,660,675  | \$11,340,574  |
| BBD.B                        | 2,560,091  | \$4,120,485   |
| APHA                         | 2,559,703  | \$18,173,243  |
| K                            | 2,491,737  | \$15,257,295  |
| HSE                          | 2,454,180  | \$22,900,956  |
| CVE                          | 2,288,358  | \$26,234,615  |
| ABX                          | 2,285,710  | \$50,055,436  |
| SJR.B                        | 2,267,329  | \$59,321,749  |

| Top 20 TSX Symbols by Value |            |               |
|-----------------------------|------------|---------------|
| Symbol                      | TSX Volume | TSX Value     |
| CNR                         | 1,778,343  | \$208,515,990 |
| MFC                         | 7,233,592  | \$179,205,545 |
| BCE                         | 2,796,300  | \$172,027,866 |
| TD                          | 2,024,228  | \$152,199,848 |
| RY                          | 1,390,877  | \$147,615,758 |
| TRP                         | 2,143,237  | \$142,361,534 |
| ENB                         | 2,934,216  | \$140,542,685 |
| BNS                         | 1,489,464  | \$112,034,823 |
| ВМО                         | 1,091,281  | \$107,207,706 |
| EMA                         | 1,799,898  | \$97,443,218  |
| CM                          | 848,747    | \$95,341,944  |
| SLF                         | 1,489,984  | \$88,063,247  |
| NTR                         | 1,333,004  | \$85,277,953  |
| QSR                         | 889,766    | \$76,853,863  |
| CNQ                         | 2,167,403  | \$73,539,144  |
| FTS                         | 1,258,461  | \$67,647,253  |
| SHOP                        | 157,947    | \$66,806,773  |
| RCI.B                       | 1,062,736  | \$65,631,278  |
| AQN                         | 3,455,569  | \$60,999,421  |
| SU                          | 1,522,724  | \$60,926,733  |

|              |               | ETF Trading         |          |
|--------------|---------------|---------------------|----------|
| Daily Volume | 19,244,235    | Average Trade Value | \$11,079 |
| Daily Value  | \$295,975,940 | Average Trade Size  | 720      |
| # Trades     | 26,714        | # of ETFs Traded    | 594      |

| Top 10 ETFs by TSX Volume |               | ume          |
|---------------------------|---------------|--------------|
| Symbol                    | Market Volume | Market Value |
| HNU                       | 2,088,946     | \$19,615,339 |
| HOD                       | 1,611,416     | \$7,304,878  |
| XIU                       | 1,606,293     | \$39,850,646 |
| HND                       | 1,327,993     | \$10,373,546 |
| HOU                       | 1,227,066     | \$6,898,399  |
| XEG                       | 1,128,767     | \$9,224,902  |
| HGU                       | 781,018       | \$12,691,465 |
| HGD                       | 682,897       | \$2,968,526  |
| VAB                       | 452,667       | \$11,678,562 |
| ZEB                       | 372,504       | \$11,033,459 |

| Top 10 ETFs by TSX Value |               |              |
|--------------------------|---------------|--------------|
| Symbol                   | Market Volume | Market Value |
| XIU                      | 1,606,293     | \$39,850,646 |
| HNU                      | 2,088,946     | \$19,615,339 |
| HGU                      | 781,018       | \$12,691,465 |
| VAB                      | 452,667       | \$11,678,562 |
| ZEB                      | 372,504       | \$11,033,459 |
| HND                      | 1,327,993     | \$10,373,546 |
| XEG                      | 1,128,767     | \$9,224,902  |
| XLB                      | 361,578       | \$9,111,624  |
| HOD                      | 1,611,416     | \$7,304,878  |
| HOU                      | 1,227,066     | \$6,898,399  |

**Non Block Trades** 

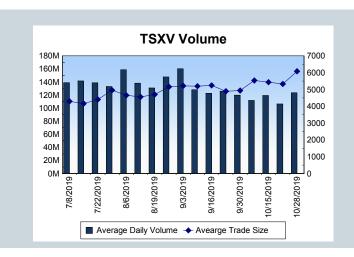
**Block Trades** 582 737,832

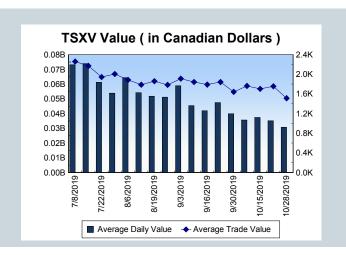
| Top 5 Block Trade Brokers by Volume |                  |  |
|-------------------------------------|------------------|--|
| Broker                              | TSX Block Volume |  |
| NATIONAL BANK FINANCIAL             | 9,446,000        |  |
| SCOTIA CAPITAL INC.                 | 8,612,900        |  |
| RBC CAPITAL MARKETS                 | 7,766,700        |  |
| BMO NESBITT BURNS INC.              | 7,669,600        |  |
| TD SECURITIES INC.                  | 6,516,500        |  |

| TSXV                 |              |
|----------------------|--------------|
| Daily Volume         | 123,645,356  |
| Daily Value          | \$30,766,454 |
| Daily Trades         | 20,336       |
| Daily Symbols Traded | 1,002        |

| Top 5 Block Trade Symbols by Volume |                  |  |  |
|-------------------------------------|------------------|--|--|
| Symbol                              | TSX Block Volume |  |  |
| MFC                                 | 4,741,100        |  |  |
| BCE                                 | 1,819,300        |  |  |
| AQN                                 | 1,349,500        |  |  |
| SJR.B                               | 1,256,700        |  |  |
| EMA                                 | 1,223,800        |  |  |

| TSXV ANONYMOUS TRADING                                             |                                               |  |  |  |
|--------------------------------------------------------------------|-----------------------------------------------|--|--|--|
| Daily Volume<br>Daily Value<br>Average Trade Size<br>% TSXV Volume | 60,205,013<br>\$16,029,232<br>6,211<br>48.69% |  |  |  |
|                                                                    |                                               |  |  |  |





| Top 20 TSXV Symbols by Volume |             |             |  |  |
|-------------------------------|-------------|-------------|--|--|
| Symbol                        | TSXV Volume | TSXV Value  |  |  |
| SMB                           | 7,190,500   | \$35,953    |  |  |
| GOT                           | 5,789,076   | \$184,338   |  |  |
| BOL                           | 5,708,500   | \$28,543    |  |  |
| TAL                           | 2,829,103   | \$942,511   |  |  |
| BARI                          | 2,678,231   | \$602,097   |  |  |
| RHT                           | 1,633,997   | \$1,118,816 |  |  |
| GSR                           | 1,554,263   | \$23,324    |  |  |
| HIVE                          | 1,421,521   | \$287,543   |  |  |
| ADD                           | 1,344,031   | \$20,160    |  |  |
| AMC                           | 1,292,000   | \$229,895   |  |  |
| PAC                           | 1,262,820   | \$166,132   |  |  |
| SRI                           | 1,255,942   | \$25,119    |  |  |
| EHT                           | 1,250,185   | \$44,234    |  |  |
| NOT                           | 1,237,903   | \$232,239   |  |  |
| SOU                           | 1,123,200   | \$45,205    |  |  |
| DVI                           | 1,091,870   | \$68,770    |  |  |
| MKR                           | 1,054,000   | \$21,085    |  |  |
| MRS                           | 990,801     | \$208,048   |  |  |
| KLY                           | 982,010     | \$29,207    |  |  |
| ATE                           | 906,455     | \$422,924   |  |  |

| Top 20 TSXV Symbols by Value |             |             |  |  |
|------------------------------|-------------|-------------|--|--|
| Symbol                       | TSXV Volume | TSXV Value  |  |  |
| PCLO                         | 377,794     | \$1,166,458 |  |  |
| RHT                          | 1,633,997   | \$1,118,816 |  |  |
| TAL                          | 2,829,103   | \$942,511   |  |  |
| EQX                          | 104,644     | \$846,768   |  |  |
| XBC                          | 457,191     | \$782,307   |  |  |
| EGLX                         | 310,540     | \$682,692   |  |  |
| VGW                          | 215,189     | \$646,334   |  |  |
| XLY                          | 873,595     | \$627,449   |  |  |
| BARI                         | 2,678,231   | \$602,097   |  |  |
| GBR                          | 80,000      | \$533,173   |  |  |
| KNT                          | 211,203     | \$475,896   |  |  |
| EMH                          | 545,923     | \$471,913   |  |  |
| NXR.UN                       | 209,293     | \$432,023   |  |  |
| ATE                          | 906,455     | \$422,924   |  |  |
| NUAG                         | 100,481     | \$421,130   |  |  |
| BITF                         | 360,113     | \$370,659   |  |  |
| KHRN                         | 337,837     | \$366,174   |  |  |
| FLWR                         | 129,673     | \$361,272   |  |  |
| ACES                         | 344,252     | \$361,046   |  |  |
| NVO                          | 122,745     | \$353,569   |  |  |

| Dark TSX/TSXV Trading |             |                      |        |  |
|-----------------------|-------------|----------------------|--------|--|
| Volume                | 14,059,440  | Daily Trades         | 44,698 |  |
| Value                 | 277,675,077 | Daily Symbols Traded | 1,157  |  |