



October 16, 2020

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Indices	October 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	16,438.75			%
S&P/TSX 60 Index	982.67			%
S&P/TSX Venture Composite	725.31			%
S&P/TSX Completion Index	994.27			%
S&P/TSX Smallcap Index	552.19			%

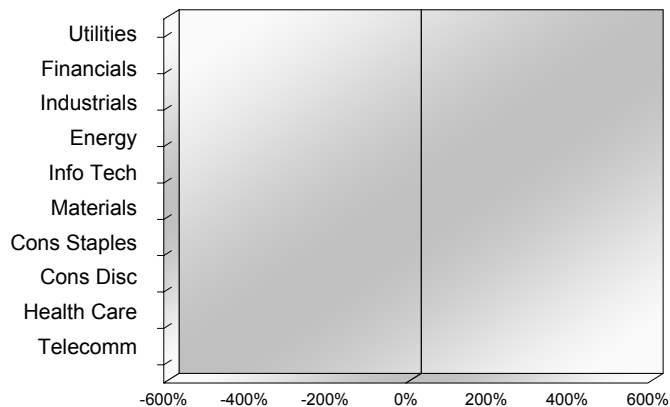
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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
Utilities	16	%	\$124.28	
Financials	26	%	\$656.65	
Industrials	28	%	\$295.89	
Energy	23	%	\$247.76	
Information Technology	10	%	\$240.98	
Materials	52	%	\$355.29	
Consumer Staples	11	%	\$98.82	
Consumer Discretionary	13	%	\$84.89	
Health Care	10	%	\$23.21	
Communication Services	7	%	\$119.56	
S&P/TSX Composite Index	196	%	\$2,247.33	

S&P/TSX Composite Index - Sectors Returns



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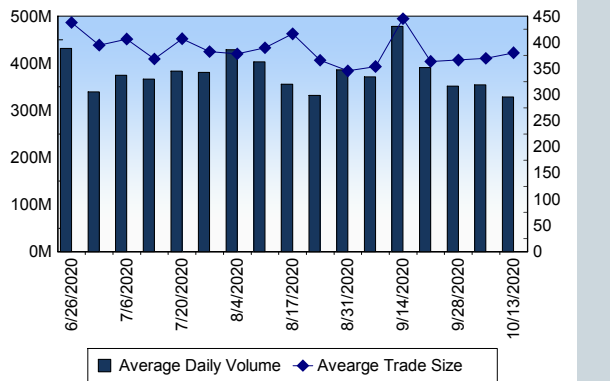
TSX

Daily Volume	301,721,274
Daily Value	\$6,364,806,157
Daily Trades	808,798
Daily Symbols Traded	1,907

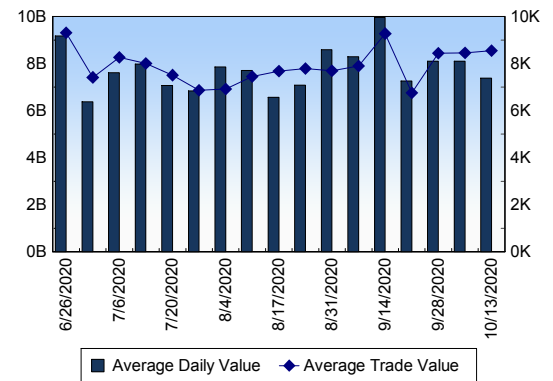
TSX ANONYMOUS TRADING

Daily Volume	125,216,502
Daily Value	\$3,135,394,168
Average Trade Size	372
% TSX Volume	41.50 %

TSX Volume



TSX Value (in Canadian Dollars)



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
TD	6,964,322	\$421,156,149
BB	6,455,069	\$43,132,508
ENB	6,445,968	\$249,832,649
SU	6,340,079	\$100,191,356
RY	6,201,655	\$603,594,740
BBD.B	4,246,593	\$1,372,166
CVE	4,131,409	\$20,227,399
VIVO	4,104,557	\$580,879
IPL	4,098,193	\$52,475,379
AQN	3,891,640	\$80,715,996
APHA	3,842,707	\$24,041,870
MEG	3,802,385	\$9,463,217
BNS	3,354,243	\$188,558,729
XIU	2,938,443	\$73,270,572
S	2,875,934	\$786,835
CNQ	2,853,134	\$66,689,141
K	2,838,903	\$34,224,822
MFC	2,828,203	\$53,236,909
NCU	2,765,228	\$297,959
TRP	2,712,016	\$154,325,396

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	6,201,655	\$603,594,740
TD	6,964,322	\$421,156,149
ENB	6,445,968	\$249,832,649
SHOP	137,608	\$196,750,206
BNS	3,354,243	\$188,558,729
TRP	2,712,016	\$154,325,396
CNR	898,313	\$132,866,573
CP	285,832	\$122,885,564
BMO	1,439,287	\$116,665,830
SU	6,340,079	\$100,191,356
NTR	1,626,809	\$86,379,145
ABX	2,364,693	\$86,199,441
AQN	3,891,640	\$80,715,996
SLF	1,452,184	\$79,424,638
XIU	2,938,443	\$73,270,572
NA	1,061,098	\$70,762,096
CM	695,966	\$70,388,916
CNQ	2,853,134	\$66,689,141
BAM.A	1,381,933	\$61,529,302
MG	874,046	\$61,469,631

ETF Trading

Daily Volume	19,429,115	Average Trade Value	\$10,681
Daily Value	\$384,023,214	Average Trade Size	540
# Trades	35,953	# of ETFs Traded	636

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
XIU	2,938,443	\$73,270,572
HND	2,485,271	\$19,392,150
HNU	1,990,555	\$24,371,844
XEG	1,010,971	\$4,404,367
XGD	517,492	\$11,839,764
XIC	512,994	\$13,446,074
HSD	444,321	\$2,887,207
HGD	364,326	\$2,623,666
HQD	318,512	\$1,913,497
ZEB	317,776	\$8,125,546

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	2,938,443	\$73,270,572
HNU	1,990,555	\$24,371,844
HND	2,485,271	\$19,392,150
XIC	512,994	\$13,446,074
XGD	517,492	\$11,839,764
HQU	308,921	\$10,982,823
HGU	314,871	\$10,067,858
ZSP	185,325	\$9,410,326
HXT	243,604	\$9,175,288
XSP	228,473	\$8,657,108

Block Trades

767

Non Block Trades

808,031

Top 5 Block Trade Brokers by Volume

Broker	TSX Block Volume
TD SECURITIES INC.	14,703,900
GOLDMAN SACHS CANADA I	11,063,200
NATIONAL BANK FINANCIAL	10,916,500
BMO NESBITT BURNS INC.	7,962,000
VIRTU ITG CANADA CORP	6,579,200

Top 5 Block Trade Symbols by Volume

Symbol	TSX Block Volume
TD	4,666,200
RY	4,268,500
IPL	2,992,800
ENB	2,722,900
AQN	2,437,300

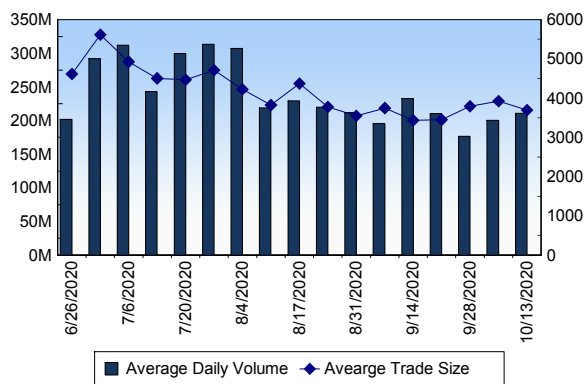
TSXV

Daily Volume	187,627,674
Daily Value	\$98,534,872
Daily Trades	55,737
Daily Symbols Traded	1,176

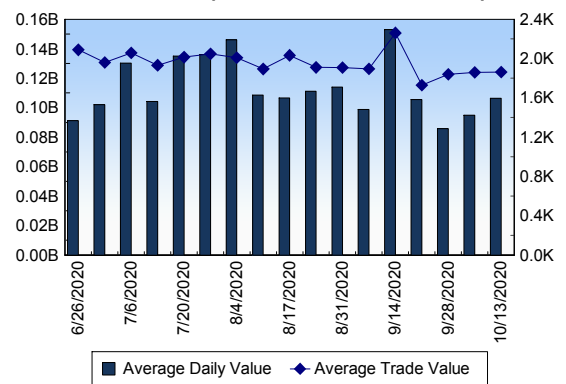
TSXV ANONYMOUS TRADING

Daily Volume	83,825,560
Daily Value	\$47,141,165
Average Trade Size	3,716
% TSXV Volume	44.68%

TSXV Volume



TSXV Value (in Canadian Dollars)



Top 20 TSXV Symbols by Volume

Symbol	TSXV Volume	TSXV Value
XLY	6,600,984	\$1,918,513
DOC	5,345,943	\$14,508,775
SEV	5,215,778	\$290,812
IFR	4,627,877	\$75,025
ACU	3,031,853	\$635,537
VISN	2,890,519	\$568,462
HBK	2,663,750	\$60,333
JNH	1,985,627	\$3,151,090
RLV	1,889,800	\$94,455
KS	1,816,538	\$131,788
HRH	1,651,404	\$126,250
GOG	1,617,055	\$650,253
HBE	1,557,000	\$107,485
CVM	1,545,000	\$33,640
QRO	1,429,000	\$289,200
AAG	1,412,670	\$1,271,630
THRM	1,406,361	\$168,686
GRN	1,392,961	\$871,951
VPT	1,391,028	\$159,864
HPQ	1,381,820	\$739,335

Top 20 TSXV Symbols by Value

Symbol	TSXV Volume	TSXV Value
DOC	5,345,943	\$14,508,775
PYR	971,148	\$3,529,705
JNH	1,985,627	\$3,151,090
EXRO	765,075	\$2,432,995
XLY	6,600,984	\$1,918,513
IPA	769,737	\$1,759,827
XBC	315,498	\$1,662,482
KNT	200,468	\$1,435,216
AAG	1,412,670	\$1,271,630
CTZ	1,254,850	\$1,194,353
NEWU	956,660	\$1,121,895
STC	374,768	\$1,086,430
SLS	200,633	\$1,043,371
NNO	324,832	\$980,389
GBR	59,452	\$952,071
NFG	281,196	\$933,930
CTS	387,805	\$877,066
GRN	1,392,961	\$871,951
DSV	441,574	\$784,406
HPQ	1,381,820	\$739,335

Dark TSX/TSXV Trading

Volume	14,970,600	Daily Trades	58,319
Value	356,311,823	Daily Symbols Traded	1,223