



**October 5, 2020** 

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                   | October 5 Close | Previous Close | Change | % Change |
|---------------------------|-----------------|----------------|--------|----------|
| S&P/TSX Composite Index   | 16,410.19       |                |        | %        |
| S&P/TSX 60 Index          | 983.40          |                |        | %        |
| S&P/TSX Venture Composite | 712.80          |                |        | %        |
| S&P/TSX Completion Index  | 983.11          |                |        | %        |
| S&P/TSX Smallcap Index    | 545.12          |                |        | %        |

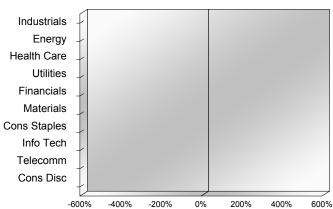
| S&P/TSX Composite Index |           |           |
|-------------------------|-----------|-----------|
| Advancers               | Decliners | Unchanged |
| 0                       | 0         | 0         |

| S&P/TSX Composite Index        |  |                            |                    |
|--------------------------------|--|----------------------------|--------------------|
| Top 10 Index<br>Contributors   |  | Top 10 Index<br>Detractors |                    |
| Constituent Index Contribution |  | Constituent                | Index Contribution |
|                                |  |                            |                    |

| S&P/TSX Com        |   | nposite 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 |
| Industrials               | 28           | %      | \$286.96   |              |
| Energy                    | 23           | %      | \$246.04   |              |
| Health Care               | 10           | %      | \$22.13    |              |
| Utilities                 | 16           | %      | \$123.29   |              |
| Financials                | 26           | %      | \$661.08   |              |
| Materials                 | 52           | %      | \$358.17   |              |
| Consumer Staples          | 11           | %      | \$101.03   |              |
| Information<br>Technology | 10           | %      | \$241.88   |              |
| Communication<br>Services | 7            | %      | \$119.64   |              |
| Consumer<br>Discretionary | 13           | %      | \$82.28    |              |
| S&P/TSX Composite Index   | 196          | %      | \$2,242.51 |              |

## 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

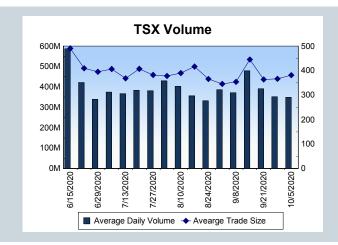
Daily Symbols Traded

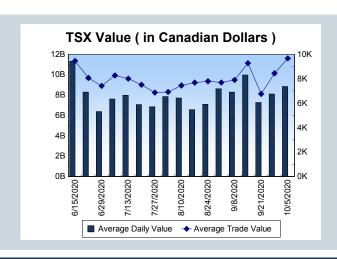
348,931,709 \$8,838,131,126 915,143 1,880

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

131,228,237 \$3,639,873,053 374 37.61 %





| Top 20 TSX Symbols by Volume |            |               |
|------------------------------|------------|---------------|
| Symbol                       | TSX Volume | TSX Value     |
| TD                           | 12,089,063 | \$766,977,044 |
| SU                           | 7,387,218  | \$118,304,618 |
| CNQ                          | 7,285,500  | \$155,323,741 |
| TRP                          | 7,077,946  | \$394,872,744 |
| XIU                          | 6,492,877  | \$160,750,665 |
| BNS                          | 6,194,958  | \$345,024,653 |
| ENB                          | 5,544,027  | \$216,851,802 |
| HND                          | 5,515,985  | \$44,983,368  |
| ABX                          | 5,473,827  | \$206,384,441 |
| APHA                         | 4,999,835  | \$32,194,531  |
| CGX                          | 4,985,666  | \$25,218,060  |
| RY                           | 4,872,127  | \$464,981,873 |
| AQN                          | 4,168,233  | \$84,159,509  |
| K                            | 4,140,340  | \$50,244,652  |
| MFC                          | 4,016,464  | \$76,904,140  |
| CVE                          | 3,876,671  | \$19,093,937  |
| HNU                          | 3,795,745  | \$44,608,919  |
| ВМО                          | 3,556,219  | \$278,982,207 |
| POW                          | 3,548,353  | \$95,868,529  |
| NTR                          | 3,441,341  | \$186,141,277 |

| Top 20 TSX Symbols by Value |            |               |  |
|-----------------------------|------------|---------------|--|
| Symbol                      | TSX Volume | TSX Value     |  |
| TD                          | 12,089,063 | \$766,977,044 |  |
| RY                          | 4,872,127  | \$464,981,873 |  |
| TRP                         | 7,077,946  | \$394,872,744 |  |
| BNS                         | 6,194,958  | \$345,024,653 |  |
| SHOP                        | 227,356    | \$317,066,094 |  |
| ВМО                         | 3,556,219  | \$278,982,207 |  |
| CM                          | 2,687,610  | \$271,617,446 |  |
| CTC.A                       | 1,818,919  | \$251,639,845 |  |
| CP                          | 536,476    | \$217,416,116 |  |
| ENB                         | 5,544,027  | \$216,851,802 |  |
| ABX                         | 5,473,827  | \$206,384,441 |  |
| NTR                         | 3,441,341  | \$186,141,277 |  |
| CNR                         | 1,264,920  | \$181,276,763 |  |
| FTS                         | 3,249,136  | \$179,355,974 |  |
| XIU                         | 6,492,877  | \$160,750,665 |  |
| CNQ                         | 7,285,500  | \$155,323,741 |  |
| NA                          | 2,217,257  | \$150,608,357 |  |
| BCE                         | 2,540,166  | \$140,954,230 |  |
| EMA                         | 2,459,943  | \$137,101,175 |  |
| SU                          | 7,387,218  | \$118,304,618 |  |

|              |               | ETF Trading         |          |
|--------------|---------------|---------------------|----------|
| Daily Volume | 29,758,854    | Average Trade Value | \$10,567 |
| Daily Value  | \$533,813,069 | Average Trade Size  | 589      |
| # Trades     | 50,519        | # of ETFs Traded    | 622      |

| Top 1  | Top 10 ETFs by TSX Volume |               |
|--------|---------------------------|---------------|
| Symbol | Market Volume             | Market Value  |
| XIU    | 6,492,877                 | \$160,750,665 |
| HND    | 5,515,985                 | \$44,983,368  |
| HNU    | 3,795,745                 | \$44,608,919  |
| XEG    | 958,783                   | \$3,972,877   |
| XGD    | 711,015                   | \$16,267,296  |
| HSD    | 671,852                   | \$4,662,052   |
| HGD    | 621,979                   | \$4,494,596   |
| HGU    | 454,561                   | \$14,758,779  |
| ZPR    | 418,904                   | \$3,790,636   |
| ZEB    | 400,171                   | \$10,155,515  |

| T      | )             |               |
|--------|---------------|---------------|
| Symbol | Market Volume | Market Value  |
| XIU    | 6,492,877     | \$160,750,665 |
| HND    | 5,515,985     | \$44,983,368  |
| HNU    | 3,795,745     | \$44,608,919  |
| XGD    | 711,015       | \$16,267,296  |
| HGU    | 454,561       | \$14,758,779  |
| XFN    | 347,249       | \$11,819,410  |
| HQU    | 351,607       | \$11,471,241  |
| ZEB    | 400,171       | \$10,155,515  |
| HXT    | 258,601       | \$9,657,689   |
| XIC    | 363,638       | \$9,429,783   |

**Non Block Trades** 

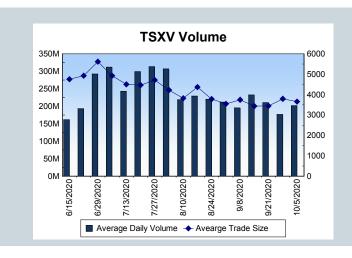
**Block Trades** 821 914,322

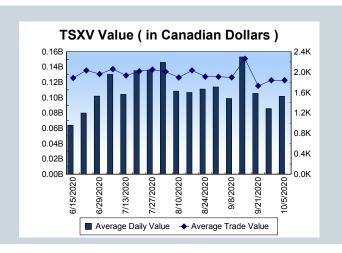
|   | Top 5 Block Trade Brokers by Volume |                  |  |
|---|-------------------------------------|------------------|--|
|   | Broker                              | TSX Block Volume |  |
| ĺ | GOLDMAN SACHS CANADA I              | 30,046,400       |  |
|   | NATIONAL BANK FINANCIAL             | 16,229,900       |  |
|   | BMO NESBITT BURNS INC.              | 15,540,852       |  |
|   | SCOTIA CAPITAL INC.                 | 12,695,700       |  |
|   | RBC CAPITAL MARKETS                 | 7.856.700        |  |

| TSXV                        |                              |
|-----------------------------|------------------------------|
| Daily Volume<br>Daily Value | 202,008,533<br>\$101,743,593 |
| Daily Trades                | 55,278                       |
| Daily Symbols Traded        | 1,117                        |

| Top 5 Block Trade Symbols by Volume |                  |  |  |
|-------------------------------------|------------------|--|--|
| Symbol                              | TSX Block Volume |  |  |
| TD                                  | 9,419,000        |  |  |
| TRP                                 | 5,323,300        |  |  |
| CNQ                                 | 4,357,900        |  |  |
| BNS                                 | 3,368,352        |  |  |
| RY                                  | 3,188,700        |  |  |

| TSXV ANONYMOUS TRADING                   |                                       |  |  |
|--|---------------------------------------|--|--|
| Daily Value \$46,7<br>Average Trade Size | 723,453<br>138,176<br>4,046<br>44.42% |  |  |





| Top 20 TSXV Symbols by Volume |             |             |  |  |  |
|-------------------------------|-------------|-------------|--|--|--|
| Symbol                        | TSXV Volume | TSXV Value  |  |  |  |
| VPT                           | 9,516,972   | \$1,297,471 |  |  |  |
| VLI                           | 9,274,442   | \$392,430   |  |  |  |
| AVCR                          | 3,398,237   | \$442,228   |  |  |  |
| ELXR                          | 3,355,729   | \$33,502    |  |  |  |
| NGLD                          | 2,906,920   | \$844,899   |  |  |  |
| LI                            | 2,482,956   | \$3,505,248 |  |  |  |
| NRM                           | 2,390,800   | \$462,565   |  |  |  |
| PAI                           | 2,248,898   | \$682,364   |  |  |  |
| FURA                          | 2,198,500   | \$318,783   |  |  |  |
| CYP                           | 2,143,210   | \$1,453,387 |  |  |  |
| PDM                           | 1,887,682   | \$259,468   |  |  |  |
| PGM                           | 1,708,575   | \$3,774,118 |  |  |  |
| WED                           | 1,641,514   | \$3,818,400 |  |  |  |
| ADK                           | 1,605,675   | \$594,467   |  |  |  |
| NLC                           | 1,580,268   | \$1,703,022 |  |  |  |
| JRV                           | 1,551,250   | \$428,357   |  |  |  |
| SURG                          | 1,547,530   | \$484,091   |  |  |  |
| GRN                           | 1,509,802   | \$772,080   |  |  |  |
| AEC                           | 1,474,535   | \$69,352    |  |  |  |
| GIGA                          | 1,415,919   | \$1,357,232 |  |  |  |

| Top 20 TSXV Symbols by Value |             |             |  |  |  |
|------------------------------|-------------|-------------|--|--|--|
| Symbol                       | TSXV Volume | TSXV Value  |  |  |  |
| XBC                          | 988,481     | \$4,844,290 |  |  |  |
| KNT                          | 577,936     | \$3,966,718 |  |  |  |
| WED                          | 1,641,514   | \$3,818,400 |  |  |  |
| PGM                          | 1,708,575   | \$3,774,118 |  |  |  |
| NFG                          | 1,265,145   | \$3,699,560 |  |  |  |
| LI                           | 2,482,956   | \$3,505,248 |  |  |  |
| DOC                          | 1,180,629   | \$2,427,760 |  |  |  |
| SLL                          | 935,990     | \$1,977,474 |  |  |  |
| NLC                          | 1,580,268   | \$1,703,022 |  |  |  |
| VZLA                         | 942,132     | \$1,596,646 |  |  |  |
| IPA                          | 553,095     | \$1,573,867 |  |  |  |
| CYP                          | 2,143,210   | \$1,453,387 |  |  |  |
| GIGA                         | 1,415,919   | \$1,357,232 |  |  |  |
| VPT                          | 9,516,972   | \$1,297,471 |  |  |  |
| RSLV                         | 1,326,238   | \$1,194,530 |  |  |  |
| CBR                          | 1,354,465   | \$1,121,351 |  |  |  |
| BABY                         | 476,774     | \$1,089,793 |  |  |  |
| SLS                          | 228,328     | \$1,019,342 |  |  |  |
| CTS                          | 467,415     | \$980,507   |  |  |  |
| GBR                          | 63,166      | \$972,052   |  |  |  |

| Dark TSX/TSXV Trading |             |                      |        |  |  |
|-----------------------|-------------|----------------------|--------|--|--|
| Volume                | 15,100,040  | Daily Trades         | 59,818 |  |  |
| Value                 | 362,309,061 | Daily Symbols Traded | 1,206  |  |  |