



October 20, 2020

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Indices	October 20 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	16,273.26			%
S&P/TSX 60 Index	971.53			%
S&P/TSX Venture Composite	712.66			%
S&P/TSX Completion Index	989.07			%
S&P/TSX Smallcap Index	555.05			%

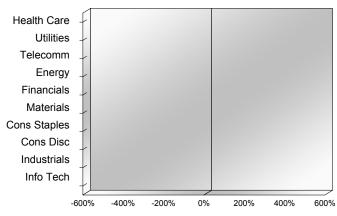
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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
Health Care	10	%	\$23.35	
Utilities	16	%	\$122.40	
Communication Services	7	%	\$117.61	
Energy	23	%	\$246.58	
Financials	26	%	\$648.80	
Materials	52	%	\$351.73	
Consumer Staples	11	%	\$97.81	
Consumer Discretionary	13	%	\$85.14	
Industrials	28	%	\$293.03	
Information Technology	10	%	\$237.63	
S&P/TSX	196	%	\$2,224.08	

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



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## Daily Volume Daily Value Daily Trades

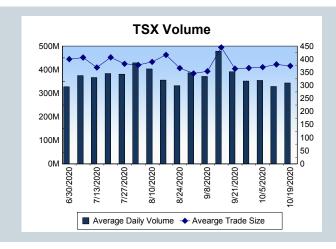
**Daily Symbols Traded** 

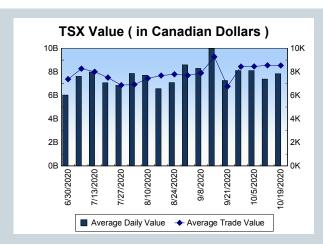
342,486,688 \$7,754,641,778 906,845 1,915

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

138,810,911 \$3,235,742,295 365 40.53 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
SU	9,573,354	\$149,831,857
RY	7,565,500	\$726,039,260
MFC	7,509,106	\$138,721,046
CNQ	6,928,133	\$158,618,367
ENB	6,841,914	\$261,454,785
CVE	6,303,503	\$30,492,113
TD	5,917,906	\$351,186,624
ACB	4,754,318	\$27,542,801
BNS	4,643,016	\$258,344,088
APHA	4,633,160	\$27,811,653
NGD	3,622,478	\$10,214,950
FM	3,541,301	\$46,246,728
TPZ	3,520,589	\$45,766,980
ВМО	3,351,180	\$270,738,609
TRP	3,238,514	\$182,711,580
NML	3,186,832	\$637,572
NVA	3,118,933	\$2,476,517
AC	3,089,858	\$48,955,312
OGC	3,009,280	\$6,037,125
ABX	2,945,895	\$104,605,959

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
RY	7,565,500	\$726,039,260	
TD	5,917,906	\$351,186,624	
BMO	3,351,180	\$270,738,609	
ENB	6,841,914	\$261,454,785	
BNS	4,643,016	\$258,344,088	
SHOP	156,945	\$218,528,649	
CNR	1,322,309	\$194,262,736	
CP	434,687	\$182,994,018	
TRP	3,238,514	\$182,711,580	
CNQ	6,928,133	\$158,618,367	
BCE	2,741,554	\$151,383,198	
SU	9,573,354	\$149,831,857	
QSR	1,880,680	\$140,091,931	
MFC	7,509,106	\$138,721,046	
FTS	2,327,198	\$124,789,656	
ABX	2,945,895	\$104,605,959	
NTR	1,889,569	\$100,657,963	
BAM.A	2,197,001	\$97,407,163	
MG	1,240,796	\$89,237,491	
CM	825,872	\$83,085,035	

		ETF Trading	
Daily Volume	20,288,975	Average Trade Value	\$11,025
Daily Value	\$423,830,865	Average Trade Size	528
# Trades	38,443	# of ETFs Traded	676

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XIU	2,564,360	\$63,019,711
HND	1,775,872	\$13,712,971
HNU	1,455,060	\$17,954,766
XEG	916,920	\$3,947,385
HQU	656,956	\$22,410,834
HQD	630,996	\$3,929,798
XFN	604,007	\$20,362,125
HSD	601,861	\$4,017,117
XGD	434,552	\$9,675,282
XSP	411,944	\$15,387,262

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	2,564,360	\$63,019,711
HQU	656,956	\$22,410,834
XFN	604,007	\$20,362,125
HNU	1,455,060	\$17,954,766
XSP	411,944	\$15,387,262
HND	1,775,872	\$13,712,971
DXG	220,130	\$10,150,163
XGD	434,552	\$9,675,282
ZEB	378,044	\$9,577,543
ZQQ	109,005	\$9,287,823

**Non Block Trades** 

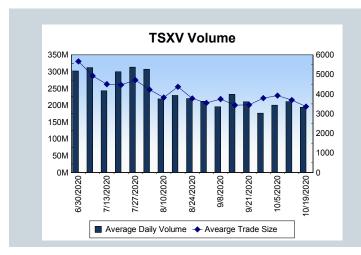
**Block Trades** 738 906,107

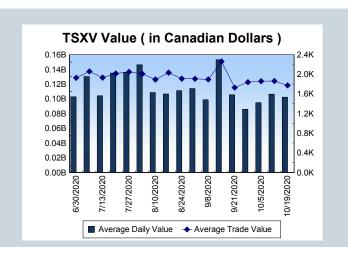
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
TD SECURITIES INC.	28,969,400	
GOLDMAN SACHS CANADA I	25,420,600	
BMO NESBITT BURNS INC.	14,665,300	
SCOTIA CAPITAL INC.	14,156,900	
RBC CAPITAL MARKETS	7.090.300	

TSXV	
Daily Volume Daily Value Daily Trades Daily Symbols Traded	189,922,771 \$113,092,251 60,707 1,143

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
RY	5,786,700		
MFC	5,101,800		
SU	5,040,300		
CNQ	4,288,900		
ENB	3,870,700		

TSXV ANONYMOUS TRADING				
Daily Volume	86,486,190			
Daily Value	\$54,818,249			
Average Trade Size	3,420			
% TSXV Volume	45.54%			





Top 20 TSXV Symbols by Volume					
Symbol	TSXV Volume	TSXV Value			
DOC	8,876,771	\$23,910,688			
XLY	4,414,611	\$1,555,899			
ORS	4,055,223	\$282,799			
N	2,673,228	\$786,618			
EXRO	2,327,518	\$5,925,427			
ELXR	2,107,200	\$21,062			
BMK	2,028,000	\$204,460			
SPA	1,987,654	\$802,223			
VPT	1,945,838	\$231,865			
CBR	1,923,506	\$987,416			
PDM	1,773,733	\$388,355			
JNH	1,752,541	\$3,628,921			
NGLD	1,718,877	\$506,000			
HIVE	1,717,907	\$747,137			
SEV	1,689,838	\$90,665			
BMET	1,670,000	\$685,075			
AKR	1,594,792	\$193,214			
RLV	1,513,002	\$70,340			
GRSL	1,445,474	\$755,392			
NPTH	1,368,817	\$1,507,700			

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
DOC	8,876,771	\$23,910,688			
EXRO	2,327,518	\$5,925,427			
KNT	521,849	\$3,738,499			
JNH	1,752,541	\$3,628,921			
SDE	955,780	\$2,476,322			
PGM	913,442	\$2,031,361			
FD	219,250	\$1,965,396			
CTS	673,490	\$1,784,419			
PEO	146,720	\$1,696,715			
XLY	4,414,611	\$1,555,899			
NPTH	1,368,817	\$1,507,700			
PTQ	917,395	\$1,405,843			
FSX	453,011	\$1,152,003			
CBR	1,923,506	\$987,416			
CRBK	429,294	\$954,147			
CNC	468,099	\$920,025			
XBC	171,090	\$881,949			
SPA	1,987,654	\$802,223			
N	2,673,228	\$786,618			
GRSL	1,445,474	\$755,392			

Dark TSX/TSXV Trading					
Volume	13,540,430	Daily Trades	51,032		
Value	312,968,650	Daily Symbols Traded	1,177		