



**December 16, 2019** 

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Indices	December 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	17,056.36			%
S&P/TSX 60 Index	1,017.96			%
S&P/TSX Venture Composite	541.61			%
S&P/TSX Completion Index	1,035.99			%
S&P/TSX Smallcap Index	580.58			%

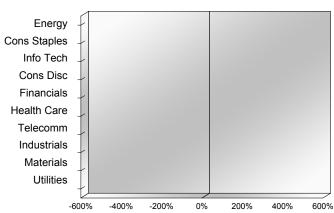
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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 Adv	ancers	Top 10 D	ecliners
Constituent	Return	Constituent	Return
	%		%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Energy	32	%	\$400.06	
Consumer Staples	10	%	\$94.10	
Information Technology	9	%	\$132.58	
Consumer Discretionary	16	%	\$100.28	
Financials	27	%	\$779.10	
Health Care	10	%	\$31.54	
Communication Services	7	%	\$132.52	
Industrials	31	%	\$265.77	
Materials	49	%	\$265.08	
Utilities	16	%	\$114.10	
S&P/TSX Composite Index	207	%	\$2,315.14	

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



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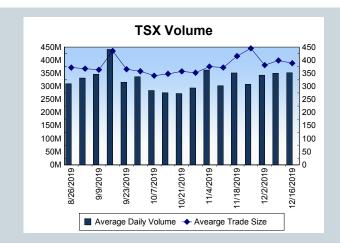
Daily Volume
Daily Value
Daily Trades
Daily Symbols Traded

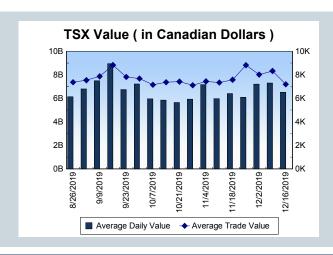
352,101,047 \$6,514,413,461 906,671 1,977

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

124,659,941 \$2,412,280,289 307 35.40 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
LGO	10,589,145	\$12,240,600
ECA	8,797,663	\$51,177,876
ACB	7,566,596	\$25,831,943
FCR	5,588,845	\$115,251,994
CGX	5,496,602	\$186,384,900
AQN	5,448,874	\$102,047,243
TXP	5,422,989	\$2,027,653
CPG	4,223,821	\$21,936,911
VLE	4,085,580	\$2,113,058
MFC	4,042,772	\$104,077,967
CNQ	3,999,808	\$159,334,872
BBD.B	3,985,265	\$7,653,110
SU	3,870,721	\$163,287,049
BTE	3,699,698	\$6,132,056
FM	3,439,968	\$46,690,443
LMC	3,399,024	\$9,210,131
WCP	3,341,244	\$16,310,350
HEXO	3,255,740	\$9,276,186
PPL	2,908,206	\$138,684,667
RNX	2,903,625	\$1,275,193

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
CM	1,856,367	\$204,414,123
TD	2,540,115	\$189,374,799
CGX	5,496,602	\$186,384,900
SU	3,870,721	\$163,287,049
CNR	1,362,286	\$162,535,881
CNQ	3,999,808	\$159,334,872
RY	1,332,202	\$139,840,107
PPL	2,908,206	\$138,684,667
ENB	2,659,119	\$135,240,599
BCE	2,044,643	\$128,756,251
TRP	1,850,292	\$125,668,708
ВМО	1,180,592	\$120,270,046
FCR	5,588,845	\$115,251,994
SHOP	221,975	\$114,396,387
FTS	2,019,670	\$110,264,869
MFC	4,042,772	\$104,077,967
BNS	1,392,369	\$103,270,963
AQN	5,448,874	\$102,047,243
RCI.B	1,513,089	\$96,919,393
Т	1,876,330	\$93,834,779

		ETF Trading	
Daily Volume	18,371,643	Average Trade Value	\$12,294
Daily Value	\$322,948,797	Average Trade Size	699
# Trades	26,269	# of ETFs Traded	626

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HNU	2,165,800	\$15,516,262
XIU	1,958,346	\$50,180,426
HOD	1,446,220	\$5,508,693
HND	739,057	\$6,619,884
HGU	582,681	\$10,010,000
XSP	478,640	\$17,009,656
DLR	452,160	\$6,038,309
DLR.U	410,289	\$4,165,403
ZEB	384,930	\$11,439,748
HOU	379,486	\$2,421,311

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	1,958,346	\$50,180,426
XSP	478,640	\$17,009,656
HNU	2,165,800	\$15,516,262
ZEB	384,930	\$11,439,748
HGU	582,681	\$10,010,000
HXT	241,623	\$9,129,554
HND	739,057	\$6,619,884
ZSP	132,763	\$6,149,965
DLR	452,160	\$6,038,309
HOD	1,446,220	\$5,508,693

**Non Block Trades** 

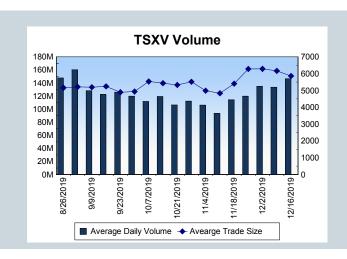
**Block Trades** 929 905,742

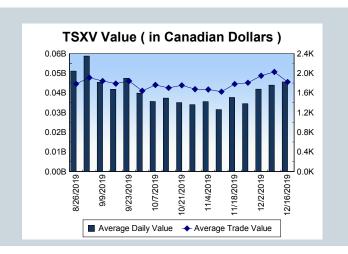
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
TD SECURITIES INC.	20,210,900
JONESTRADING CANADA IN(	10,000,000
NATIONAL BANK FINANCIAL	9,573,500
RBC CAPITAL MARKETS	8,862,800
CIBC WORLD MARKETS INC.	5,620,000

TSXV	
Daily Volume Daily Value	146,422,563 \$45,611,107
Daily Trades	24,994
Daily Symbols Traded	1,078

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
LGO	10,000,000		
FCR	5,016,600		
AQN	4,205,700		
CNQ	2,096,800		
ECA	1,981,400		

TSXV ANONYMOUS TRADING			
63,356,760 \$21,027,888 5,629			
43.27%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
ECR	6,463,549	\$815,835		
EVE	3,497,335	\$643,326		
BTU	2,738,885	\$1,016,126		
SUGR.RT	2,430,175	\$12,151		
META	2,412,259	\$689,213		
DYA	2,383,086	\$1,293,270		
EMH	2,279,635	\$769,995		
ZMA	2,142,388	\$244,274		
CAY	2,126,000	\$21,260		
ZUM	1,748,500	\$61,198		
KLY	1,389,576	\$57,527		
AEP	1,313,852	\$515,963		
YDX	1,288,395	\$51,052		
CGLD	1,271,750	\$353,285		
SRA	1,270,000	\$6,350		
PAD	1,143,000	\$103,105		
KES	1,100,000	\$49,055		
MIT	1,049,237	\$32,972		
FUU	1,045,350	\$52,343		
PAC	1,044,100	\$130,450		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
VGW	788,664	\$2,435,427			
VPY	744,505	\$1,980,484			
GBR	223,567	\$1,785,283			
ERE.UN	378,745	\$1,765,746			
DYA	2,383,086	\$1,293,270			
MTA	669,288	\$1,143,412			
KNT	451,793	\$1,138,794			
NVO	294,287	\$1,079,578			
BTU	2,738,885	\$1,016,126			
XBC	443,646	\$995,611			
ARU	227,409	\$831,168			
ECR	6,463,549	\$815,835			
EMH	2,279,635	\$769,995			
PEO	76,001	\$702,996			
META	2,412,259	\$689,213			
EVE	3,497,335	\$643,326			
ACST	218,527	\$569,614			
AEP	1,313,852	\$515,963			
CTS	278,851	\$437,414			
PCLO	152,692	\$436,765			

Dark TSX/TSXV Trading					
Volume	17,708,680	Daily Trades	57,689		
Value	363,111,247	Daily Symbols Traded	1,255		