



**December 23, 2019** 

For more information, email <a href="mailto:trading\_sales@tsx.com">trading\_sales@tsx.com</a> Visit our blog at <a href="mailto:trading-sales@tsx.com">trading\_sales@tsx.com</a>

Indices	December 23 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	17,128.71			%
S&P/TSX 60 Index	1,020.33			%
S&P/TSX Venture Composite	553.93			%
S&P/TSX Completion Index	1,047.45			%
S&P/TSX Smallcap Index	590.95			%

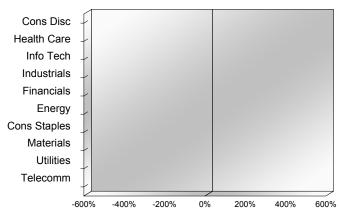
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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 l	Decliners
Constituent	Return	Constituent	Return
	%		%

Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Consumer Discretionary	17	%	\$100.27	
Health Care	10	%	\$30.56	
Information Technology	10	%	\$136.86	
Industrials	31	%	\$266.56	
Financials	27	%	\$776.48	
Energy	31	%	\$410.86	
Consumer Staples	11	%	\$93.92	
Materials	48	%	\$267.30	
Utilities	16	%	\$114.50	
Communication Services	8	%	\$132.37	
S&P/TSX Composite Index	209	%	\$2,329.68	

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



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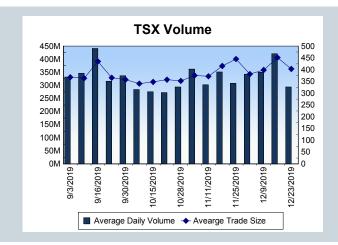
## Daily Volume Daily Value Daily Trades Daily Symbols Traded

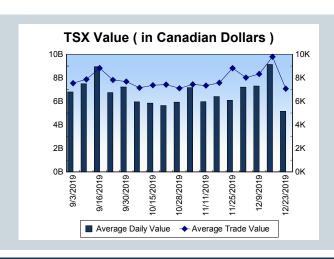
293,938,056 \$5,158,382,848 729,494 1,929

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

101,171,167 \$1,829,413,244 315 34.42 %





Тор	20 TSX Symbols by V	olume o
Symbol	TSX Volume	TSX Value
ACB	13,958,467	\$38,015,566
PPR	5,212,560	\$257,820
BTE	4,771,996	\$8,562,996
ECA	4,632,585	\$27,057,556
BBD.B	4,531,801	\$8,529,090
K	3,964,395	\$23,018,720
CPG	3,135,925	\$17,655,386
SU	3,026,554	\$129,081,469
MFC	2,937,260	\$77,436,434
HNU	2,933,936	\$19,005,490
BB	2,918,054	\$25,009,112
WM	2,895,042	\$2,698,893
RNX	2,814,707	\$1,352,682
CNQ	2,743,932	\$114,607,274
HRT	2,527,036	\$381,237
CVE	2,514,269	\$33,126,003
TRP	2,412,479	\$168,633,227
S	2,403,210	\$417,139
XIU	2,336,992	\$59,999,728
HSE	2,181,118	\$22,904,136

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
CM	1,605,165	\$177,326,772
TRP	2,412,479	\$168,633,227
TD	2,140,951	\$157,593,065
RY	1,452,887	\$150,702,087
NA	2,053,203	\$149,526,837
BNS	1,913,420	\$140,575,128
SU	3,026,554	\$129,081,469
SHOP	243,940	\$125,416,221
CNQ	2,743,932	\$114,607,274
ВМО	1,125,527	\$114,062,491
BCE	1,662,354	\$101,167,907
ENB	1,942,820	\$100,972,153
NTR	1,520,927	\$97,223,047
RCI.B	1,443,262	\$93,728,654
CP	249,088	\$83,548,976
CNR	657,408	\$78,298,744
MFC	2,937,260	\$77,436,434
PPL	1,266,286	\$61,647,634
XIU	2,336,992	\$59,999,728
FNV	434,880	\$56,650,568

		ETF Trading	
Daily Volume	17,487,338	Average Trade Value	\$11,929
Daily Value	\$298,977,018	Average Trade Size	698
# Trades	25,064	# of ETFs Traded	614

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HNU	2,933,936	\$19,005,490
XIU	2,336,992	\$59,999,728
HOD	952,580	\$3,578,997
HOU	823,472	\$5,299,481
HGU	760,846	\$13,033,428
HND	602,306	\$5,929,073
HGD	496,172	\$1,970,520
XEG	467,534	\$4,361,521
XGD	424,908	\$6,627,161
XIC	359,448	\$9,849,716

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	2,336,992	\$59,999,728
HNU	2,933,936	\$19,005,490
HGU	760,846	\$13,033,428
XIC	359,448	\$9,849,716
XFN	204,861	\$8,178,395
XGD	424,908	\$6,627,161
HND	602,306	\$5,929,073
XSP	160,616	\$5,775,993
HOU	823,472	\$5,299,481
HXT	126,369	\$4,787,581

**Non Block Trades** 

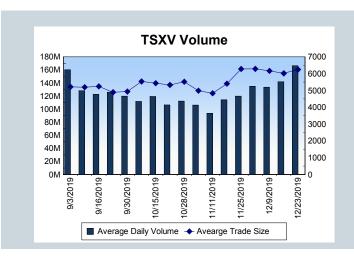
**Block Trades** 602 728,892

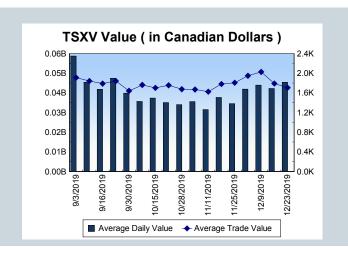
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
SCOTIA CAPITAL INC.	11,965,100	
MORGAN STANLEY CANADA	10,492,400	
RBC CAPITAL MARKETS	8,728,800	
TD SECURITIES INC.	6,667,400	
SOCIETE GENERALE CAPITA	5,794,200	

TSXV	
Daily Volume Daily Value	166,323,490 \$45,475,544
Daily Value  Daily Trades	\$45,475,544 26,639
Daily Symbols Traded	1,119

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
PPR	4,550,000		
BBD.B	2,686,300		
K	1,794,300		
SU	1,598,800		
TRP	1,566,100		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	65,098,950 \$18,901,593 5,894 39.14%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
PLX	5,514,314	\$551,375		
KLY	3,359,578	\$117,581		
UCU	3,048,447	\$671,492		
PAC	2,776,272	\$398,554		
DYA	2,650,029	\$1,660,921		
GLDN	2,541,771	\$117,585		
DCOP	2,279,334	\$11,397		
AGG	2,187,232	\$655,881		
BTU	2,057,921	\$540,363		
CRU	2,045,000	\$20,300		
META	1,898,849	\$734,203		
HIVE	1,892,756	\$191,003		
PML	1,816,000	\$136,030		
EVE	1,635,870	\$289,206		
AUL	1,571,513	\$52,403		
UNV	1,529,700	\$43,954		
ARIC	1,505,910	\$246,406		
NZ	1,502,000	\$19,930		
EBY	1,484,000	\$7,420		
CCW	1,446,513	\$894,803		

Top 20 TSXV Symbols by Value				
Symbol	TSXV Volume	TSXV Value		
ACST	639,143	\$2,319,800		
DYA	2,650,029	\$1,660,921		
KNT	573,408	\$1,517,148		
XBC	625,645	\$1,328,082		
NVO	252,626	\$945,127		
VLNS	307,951	\$942,026		
WELL	583,149	\$918,711		
CCW	1,446,513	\$894,803		
VIT	104,004	\$883,411		
META	1,898,849	\$734,203		
GBR	83,862	\$725,942		
IGX.DB	7,000	\$679,000		
UCU	3,048,447	\$671,492		
AGG	2,187,232	\$655,881		
VPY	208,551	\$556,831		
PLX	5,514,314	\$551,375		
BTU	2,057,921	\$540,363		
ARU	131,896	\$517,036		
XLY	876,104	\$508,137		
ACES	410,292	\$479,289		

Dark TSX/TSXV Trading				
Volume	13,054,100	Daily Trades	39,766	
Value	238,739,779	Daily Symbols Traded	1,178	