



**December 14, 2020** 

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Indices	December 14 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	17,387.40			%
S&P/TSX 60 Index	1,035.91			%
S&P/TSX Venture Composite	782.47			%
S&P/TSX Completion Index	1,065.02			%
S&P/TSX Smallcap Index	630.42			%

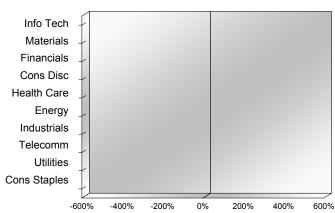
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent Index Contribution		Constituent	Index Contribution

S&P/TSX Compo		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
Information Technology	10	%	\$242.32	
Materials	52	%	\$326.31	
Financials	26	%	\$744.38	
Consumer Discretionary	13	%	\$92.92	
Health Care	10	%	\$28.98	
Energy	23	%	\$291.83	
Industrials	28	%	\$300.76	
Communication Services	7	%	\$124.26	
Utilities	16	%	\$124.89	
Consumer Staples	11	%	\$98.00	
S&P/TSX Composite Index	196	%	\$2,374.66	

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



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## Daily Volume Daily Value Daily Trades

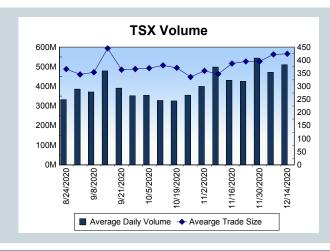
Daily Symbols Traded

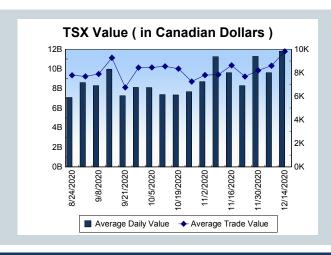
510,077,139 \$11,793,414,785 1,201,673 2,019

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

182,931,872 \$3,978,746,472 325 35.86 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
CNQ	18,989,848	\$594,863,475
SU	16,470,168	\$383,577,291
MFC	13,279,915	\$298,211,658
TD	10,227,397	\$733,945,410
WCP	9,980,586	\$51,195,337
TRP	8,833,850	\$499,516,640
CVE	8,038,748	\$63,244,641
BNS	7,009,952	\$478,677,044
HEXO	5,209,025	\$6,967,208
AC	5,155,821	\$136,425,988
MGA	5,109,647	\$864,325
PPL	5,107,540	\$172,159,016
CPG	5,074,347	\$15,608,832
ABX	4,858,522	\$139,949,726
ENB	4,838,928	\$207,599,264
CM	4,706,738	\$522,177,188
K	4,572,545	\$40,558,908
BCE	4,531,307	\$259,592,017
MEG	4,363,408	\$19,949,337
ВВ	4,207,424	\$44,760,480

Тор	Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value	
TD	10,227,397	\$733,945,410	
CNQ	18,989,848	\$594,863,475	
CM	4,706,738	\$522,177,188	
TRP	8,833,850	\$499,516,640	
BNS	7,009,952	\$478,677,044	
SU	16,470,168	\$383,577,291	
RY	3,486,642	\$367,143,184	
MFC	13,279,915	\$298,211,658	
CNR	2,065,713	\$289,233,420	
BCE	4,531,307	\$259,592,017	
SHOP	188,089	\$254,751,322	
ВМО	2,628,516	\$253,531,742	
ENB	4,838,928	\$207,599,264	
NA	2,669,086	\$193,275,887	
SLF	3,245,327	\$184,069,679	
PPL	5,107,540	\$172,159,016	
СР	347,692	\$149,363,833	
ABX	4,858,522	\$139,949,726	
ATD.B	3,096,093	\$138,297,141	
AC	5,155,821	\$136,425,988	

		ETF Trading	
Daily Volume	23,823,562	Average Trade Value	\$10,063
Daily Value	\$494,851,517	Average Trade Size	484
# Trades	49,176	# of ETFs Traded	721

Top 1	Top 10 ETFs by TSX Volume	
Symbol	Market Volume	Market Value
XIU	3,271,070	\$85,980,109
XEG	2,365,996	\$14,724,696
HNU	2,170,929	\$15,070,472
HND	981,475	\$11,299,561
DLR	554,625	\$7,145,010
ZEB	515,540	\$15,019,789
XGD	478,461	\$9,213,962
ZPR	470,892	\$4,624,606
XIC	445,586	\$12,456,376
HQU	352,617	\$13,548,189

Top 10 ETFs by TSX Value		16
Symbol	Market Volume	Market Value
XIU	3,271,070	\$85,980,109
HNU	2,170,929	\$15,070,472
ZEB	515,540	\$15,019,789
XEG	2,365,996	\$14,724,696
XSP	345,321	\$13,721,449
HQU	352,617	\$13,548,189
HSU	334,629	\$13,033,574
HXT	324,571	\$12,999,548
XIC	445,586	\$12,456,376
XFN	307,954	\$11,934,714

**Non Block Trades** 

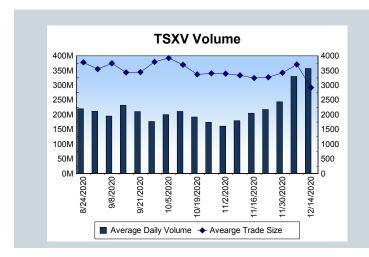
**Block Trades** 1,401 1,200,272

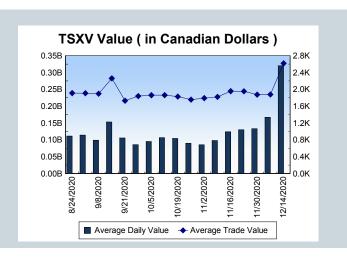
ı	Top 5 Block Trade Brokers by Volume		
	Broker	TSX Block Volume	
ĺ	GOLDMAN SACHS CANADA I	35,663,400	
	NATIONAL BANK FINANCIAL	20,617,900	
	VIRTU ITG CANADA CORP	16,344,900	
	BMO NESBITT BURNS INC.	14,777,000	
	TD SECURITIES INC.	14,240,019	

TSXV	
Daily Volume	356,796,958
Daily Value	\$319,939,883
Daily Trades	122,296
Daily Symbols Traded	1,290

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
CNQ	14,338,000		
MFC	10,154,200		
SU	8,030,600		
TD	7,461,200		
TRP	7,108,300		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	140,941,463 \$127,734,075 3,183 39.50%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
NUMI	18,540,974	\$37,849,359		
HEM	15,829,924	\$248,233		
THRM	6,709,670	\$1,665,419		
PEO	6,517,358	\$98,337,603		
DAC	5,711,090	\$422,879		
SOLR	5,494,298	\$514,633		
VLI	5,442,300	\$163,240		
NSP	5,403,961	\$342,823		
HIVE	5,152,788	\$7,502,592		
JTR	5,055,627	\$359,649		
XLY	3,670,482	\$1,053,498		
LITT	3,572,246	\$108,986		
ZONE	3,302,869	\$287,935		
HITI	3,285,653	\$750,991		
PTU	3,192,066	\$249,349		
GRN	3,002,015	\$5,241,295		
GDNP	2,966,728	\$3,457,035		
CTU.H	2,886,100	\$29,499		
AAZ	2,831,227	\$120,820		
MTRX	2,797,992	\$6,193,665		

Top 20 TSXV Symbols by Value				
Symbol	TSXV Volume	TSXV Value		
PEO	6,517,358	\$98,337,603		
NUMI	18,540,974	\$37,849,359		
WE	1,431,270	\$20,468,352		
NFG	1,977,528	\$8,557,283		
HIVE	5,152,788	\$7,502,592		
XBC	889,008	\$6,572,066		
MTRX	2,797,992	\$6,193,665		
PGM	2,074,062	\$6,038,188		
MTA	426,208	\$5,824,901		
GRN	3,002,015	\$5,241,295		
ESE	2,334,379	\$3,819,193		
NNO	931,618	\$3,580,386		
GDNP	2,966,728	\$3,457,035		
IPA	254,542	\$3,397,822		
DOC	1,347,795	\$2,791,515		
SLS	497,993	\$2,694,187		
NUMI.WT	1,317,400	\$2,124,992		
BRAG	1,240,189	\$1,805,577		
GPV	80,098	\$1,790,279		
EXRO	395,159	\$1,785,007		

Dark TSX/TSXV Trading				
Volume	19,602,550	Daily Trades	70,377	
Value	436,109,511	Daily Symbols Traded	1,371	