



September 15, 2017

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Indices	September 15 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	15,173.03			%
S&P/TSX 60 Index	890.96			%
S&P/TSX Venture Composite	779.66			%
S&P/TSX Completion Index	968.74			%
S&P/TSX Smallcap Index	624.10			%

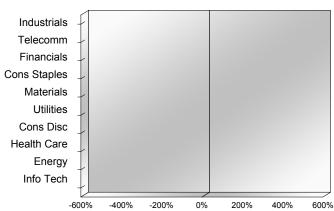
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

S&P/TSX Composite Index			
Top 10 Index Top 10 Index			
Contributors		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
Industrials	26	%	\$195.44	
Telecommunication Services	3	%	\$101.16	
Financials	27	%	\$709.92	
Consumer Staples	11	%	\$77.34	
Materials	56	%	\$243.93	
Utilities	15	%	\$65.40	
Consumer Discretionary	21	%	\$112.32	
Health Care	6	%	\$12.62	
Energy	50	%	\$416.26	
Information Technology	12	%	\$67.93	
S&P/TSX Composite Index	227	%	\$2,002.32	

S&P/TSX Composite Index - Sectors Returns



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Daily Volume
Daily Value
Daily Trades

Daily Symbols Traded

746,074,001 \$19,171,892,498 814,171 1,799

TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

199,712,269 \$4,097,178,678 578 26.77 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
BBD.B	22,868,232	\$55,169,062
TCW	19,228,626	\$74,948,204
BIP.UN	16,105,324	\$866,019,862
MFC	15,702,286	\$381,405,217
CVE	15,059,037	\$166,663,527
TD	15,036,673	\$1,011,405,963
SU	14,683,881	\$610,142,448
K	13,263,215	\$77,541,735
ENB	12,272,241	\$615,375,970
PGF	12,150,269	\$9,302,368
RY	11,504,340	\$1,058,610,521
ELD	11,166,957	\$31,550,059
CNQ	10,683,618	\$429,017,056
ATH	10,503,333	\$9,353,194
ECA	10,179,068	\$129,881,411
ABX	9,837,817	\$206,230,796
BNS	9,577,078	\$738,253,019
G	8,314,389	\$135,344,872
TECK.B	8,137,833	\$210,797,541
CCO	7,481,067	\$92,016,463

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
RY	11,504,340	\$1,058,610,521	
TD	15,036,673	\$1,011,405,963	
BIP.UN	16,105,324	\$866,019,862	
BNS	9,577,078	\$738,253,019	
CNR	6,230,584	\$616,444,150	
ENB	12,272,241	\$615,375,970	
SU	14,683,881	\$610,142,448	
ВМО	6,389,764	\$586,229,428	
TRP	6,913,004	\$433,008,878	
CNQ	10,683,618	\$429,017,056	
CM	3,941,819	\$423,030,316	
MFC	15,702,286	\$381,405,217	
BCE	6,074,849	\$350,953,281	
BAM.A	6,780,123	\$324,495,727	
DOL	2,283,056	\$313,320,740	
MG	4,474,322	\$280,426,889	
ATD.B	4,438,457	\$266,911,396	
СР	1,263,202	\$244,329,913	
NA	4,168,489	\$240,400,154	
SLF	5,039,920	\$235,933,421	

		ETF Trading	
Daily Volume	16,426,048	Average Trade Value	\$9,527
Daily Value	\$240,122,086	Average Trade Size	652
# Trades	25,204	# of ETFs Traded	434

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HOU	2,232,340	\$13,743,679
XIU	1,788,561	\$39,969,629
XEG	1,212,615	\$13,902,254
HOD	1,211,411	\$12,723,147
HNU	1,187,177	\$7,216,273
HND	1,035,113	\$12,337,767
HVU	820,916	\$7,098,182
XGD	611,103	\$7,673,518
HGU	605,000	\$8,656,968
HGD	509,965	\$4,439,837

Top 10 ETFs by TSX Value		alue
Symbol	Market Volume	Market Value
XIU	1,788,561	\$39,969,629
XEG	1,212,615	\$13,902,254
HOU	2,232,340	\$13,743,679
HOD	1,211,411	\$12,723,147
HND	1,035,113	\$12,337,767
HGU	605,000	\$8,656,968
HXU	264,941	\$8,319,477
ZEB	295,908	\$7,988,722
XGD	611,103	\$7,673,518
HNU	1,187,177	\$7,216,273

Non Block Trades

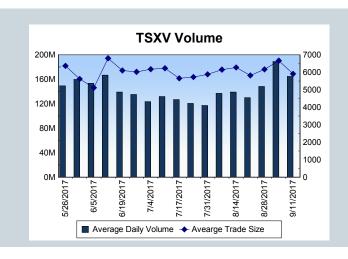
Block Trades 5,431 808,740

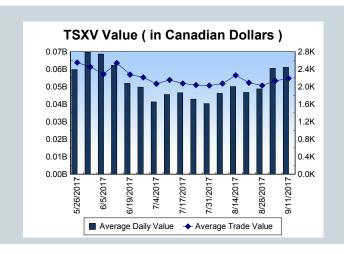
Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
TD SECURITIES INC.	115,795,800
RBC CAPITAL MARKETS	114,059,300
NATIONAL BANK FINANCIAL	68,685,700
GOLDMAN SACHS CANADA I	68,618,200
BMO NESBITT BURNS INC.	48,078,800

TSXV	
Daily Volume Daily Value Daily Trades Daily Symbols Traded	158,668,063 \$65,074,164 27,865 1,118

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
BBD.B	16,299,300		
TCW	15,807,500		
BIP.UN	13,493,400		
MFC	13,292,800		
TD	12,542,800		

TSXV ANONYMOUS TRADING			
Daily Volume	66,350,378		
Daily Value Average Trade Size	\$26,580,525 5.747		
% TSXV Volume	41.82%		





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
MXL	4,463,347	\$695,390		
ABN	3,999,017	\$1,831,845		
NXS	3,571,599	\$387,288		
CAF	3,025,500	\$212,835		
ODX.H	2,854,000	\$136,910		
ITG	2,751,000	\$64,450		
AMY	2,538,683	\$584,415		
EBY	2,233,000	\$22,330		
OGI	2,220,073	\$5,596,543		
MRS	2,117,568	\$553,030		
QBA	1,698,962	\$238,914		
SKE	1,690,563	\$105,377		
AMK	1,609,140	\$98,050		
PHM	1,406,601	\$420,205		
KNT	1,389,337	\$614,860		
JOR	1,325,841	\$157,598		
CBW	1,290,828	\$1,166,252		
FGD	1,259,128	\$305,295		
BXR	1,184,300	\$35,529		
GGI	1,144,724	\$1,499,468		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
OGI	2,220,073	\$5,596,543			
NVO	685,628	\$3,531,724			
RUF.UN	296,065	\$2,368,601			
ABN	3,999,017	\$1,831,845			
CRE	1,040,753	\$1,751,675			
GGI	1,144,724	\$1,499,468			
AU	384,190	\$1,255,757			
CBW	1,290,828	\$1,166,252			
CSO	775,065	\$1,047,245			
NLC	694,150	\$930,514			
BUS	350,042	\$924,655			
FIRE	721,046	\$910,778			
IGX.DB	8,000	\$820,000			
AT	415,707	\$727,518			
SVI	311,858	\$714,316			
GPY	698,434	\$699,363			
MXL	4,463,347	\$695,390			
GTT	261,040	\$693,173			
FCF	278,000	\$651,760			
SLL	452,454	\$623,451			

Dark TSX/TSXV Trading				
Volume	9,956,830	Daily Trades	36,157	
Value	235,946,622	Daily Symbols Traded	1,011	