



May 24, 2016

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Indices	May 24 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	13,952.85	13,919.58	33.27	0.24 %
S&P/TSX 60 Index	815.58	812.64	2.94	0.36 %
S&P/TSX Venture Composite	675.31	686.14	-10.83	-1.58 %
S&P/TSX Completion Index	901.77	903.16	-1.40	-0.15 %
S&P/TSX Smallcap Index	579.50	589.44	-9.94	-1.69 %

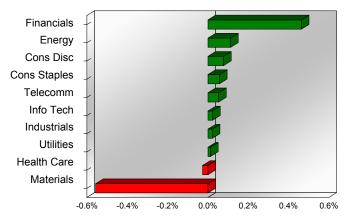
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
136	93	5

S&P/TSX Composite Index			
Top 10 Index Contributors		Top 10 Index Detractors	
Constituent	Index Contribution	Constituent	Index Contribution
BAM.A	11.84	ABX	-15.06
SU	11.16	G	-8.03
MFC	9.07	K	-7.70
RY	7.90	FNV	-6.65
TD	7.34	YRI	-4.51
BNS	6.29	AEM	-4.19
ATD.B	5.05	VRX	-4.02
CM	4.10	SLW	-3.14
SLF	3.54	TCK.B	-2.73
BCE	3.50	DGC	-2.65

S&P/TSX Composite Index			
Top 10 Advancers		Top 10 Decliners	
Constituent	Return	Constituent	Return
MNW	10.25%	K	-12.15%
DHX.B	6.35%	AGI	-12.02%
IFP	6.24%	NG	-11.89%
DSG	5.74%	SMF	-9.96%
CFP	5.69%	YRI	-9.65%
AIM	4.56%	IMG	-9.30%
CMG	4.42%	PVG	-9.25%
BAM.A	3.87%	CG	-9.13%
QSR	3.53%	TXG	-8.42%
EFN	3.33%	ВТО	-8.33%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Financials	46	37.36 %	\$663.98	64.46
Energy	50	19.57 %	\$345.59	15.69
Consumer Discretionary	24	6.37 %	\$113.18	10.84
Consumer Staples	11	4.43 %	\$78.68	7.94
Telecommunication Services	4	5.54 %	\$98.12	7.42
Information Technology	13	2.92 %	\$51.58	3.21
Industrials	23	8.00 %	\$140.89	3.07
Utilities	13	2.42 %	\$42.72	1.81
Health Care	5	0.96 %	\$16.33	-3.65
Materials	45	12.44 %	\$208.55	-77.53
S&P/TSX Composite Index	234	100.00 %	\$1,759.62	33.27

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



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## Daily Volume Daily Value Daily Trades

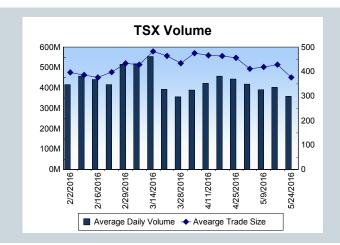
**Daily Symbols Traded** 

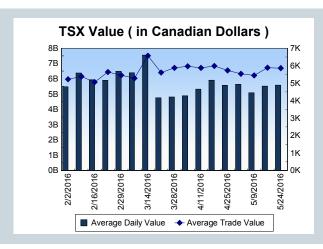
358,386,242 \$5,582,681,604 952,728 1,868

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

129,146,284 \$2,198,566,974 318 36.04 %





Top 20 TSX Symbols by Volume			
Symbol	TSX Volume	TSX Value	
K	12,107,188	\$71,153,269	
BBD.B	8,482,739	\$17,061,291	
YRI	6,639,429	\$38,007,030	
ABX	6,603,158	\$149,484,029	
ECA	5,601,888	\$53,946,400	
FM	5,244,680	\$44,338,569	
ВТО	4,969,173	\$12,391,654	
MFC	4,903,734	\$94,119,230	
BTE	4,884,107	\$29,601,242	
SU	4,649,751	\$163,972,487	
LAC	4,403,711	\$3,769,527	
TCK.B	4,340,798	\$54,175,262	
SMF	3,444,466	\$17,590,845	
USA	3,312,677	\$1,077,987	
G	3,164,249	\$69,325,846	
TD	3,094,612	\$176,631,617	
ELD	3,059,946	\$17,313,964	
IMG	2,952,588	\$13,005,195	
XIU	2,948,936	\$60,786,391	
TMM	2,867,753	\$1,018,607	

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
RY	2,470,798	\$194,179,322	
TD	3,094,612	\$176,631,617	
SU	4,649,751	\$163,972,487	
BNS	2,471,384	\$157,845,263	
ABX	6,603,158	\$149,484,029	
CM	1,264,489	\$129,919,093	
ВМО	1,480,164	\$123,318,776	
ENB	1,798,373	\$95,143,705	
MFC	4,903,734	\$94,119,230	
TRP	1,741,216	\$93,162,263	
CNQ	2,337,742	\$89,429,985	
CNR	1,112,837	\$85,594,050	
CP	454,795	\$77,052,127	
BCE	1,193,453	\$72,641,090	
K	12,107,188	\$71,153,269	
AEM	1,198,697	\$70,586,170	
ATD.B	1,219,838	\$70,499,139	
G	3,164,249	\$69,325,846	
FNV	746,746	\$61,527,782	
XIU	2,948,936	\$60,786,391	

		ETF Trading	
Daily Volume	24,167,019	Average Trade Value	\$10,008
Daily Value	\$352,718,617	Average Trade Size	686
# Trades	35,242	# of ETFs Traded	419

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XIU	2,948,936	\$60,786,391
HGD	2,833,246	\$9,230,416
HOU	2,411,961	\$12,190,342
HNU	1,927,132	\$14,448,645
XGD	1,730,495	\$22,877,714
HOD	1,314,376	\$15,633,194
HXU	1,260,520	\$32,607,706
HVU	1,065,787	\$15,511,523
XEG	872,482	\$10,243,060
HGU	599,501	\$23,706,567

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**Non Block Trades** 

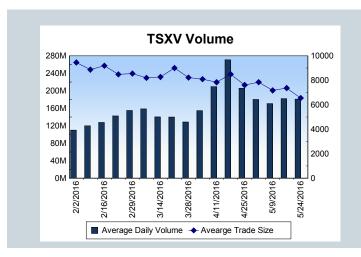
**Block Trades** 813 951,915

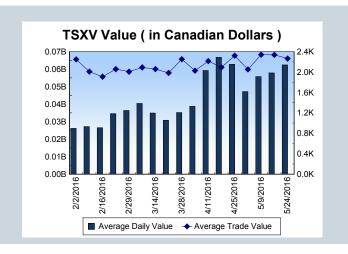
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
RBC CAPITAL MARKETS	6,983,600	
ITG CANADA CORP.	5,685,500	
TD SECURITIES INC.	5,574,800	
CIBC WORLD MARKETS INC.	5,125,900	
NATIONAL BANK FINANCIAL	5,085,200	

180,751,012
\$62,457,636
27,586
1,074

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
K	4,636,200		
BBD.B	1,820,200		
SU	1,319,400		
ABX	1,159,800		
SMF	1,011,400		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	65,422,985 \$22,234,115 6,396 36.20%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
ION	6,433,881	\$1,390,264		
USO.RT	5,709,629	\$28,548		
CRE	4,028,468	\$2,612,548		
NMX	3,761,764	\$6,932,585		
ABR	2,806,360	\$153,933		
TYE	2,434,220	\$75,884		
BFF	2,339,467	\$403,204		
MKU.H	2,335,000	\$11,675		
GPH	2,276,324	\$355,509		
PMI	2,231,980	\$178,908		
MMS	2,056,465	\$288,629		
VIT	1,934,782	\$842,616		
LRN	1,679,677	\$41,491		
ICG	1,640,799	\$1,090,013		
KAM	1,619,990	\$3,803,486		
FPC	1,538,240	\$1,334,547		
TGX	1,534,840	\$158,492		
PE	1,532,536	\$869,523		
GTP	1,470,043	\$112,571		
PHM	1,437,275	\$364,419		

Top 20 TSXV Symbols by Value				
Symbol	TSXV Volume	TSXV Value		
NMX	3,761,764	\$6,932,585		
KAM	1,619,990	\$3,803,486		
RMC	367,705	\$3,084,676		
CRE	4,028,468	\$2,612,548		
SRX	687,747	\$2,510,291		
ION	6,433,881	\$1,390,264		
FPC	1,538,240	\$1,334,547		
NXE	547,967	\$1,258,589		
GSV	543,263	\$1,203,349		
ICG	1,640,799	\$1,090,013		
CZO	844,681	\$1,089,041		
ROG	877,641	\$1,012,918		
FF	1,391,338	\$965,386		
LIX	487,773	\$943,759		
PE	1,532,536	\$869,523		
VIT	1,934,782	\$842,616		
RUF.UN	99,899	\$743,571		
AUG	347,134	\$730,014		
BRI	485,952	\$716,349		
CGC	267,125	\$695,269		

Dark TSX/TSXV Trading				
Volume	9,836,510	Daily Trades	29,073	
Value	238,744,203	Daily Symbols Traded	1,068	