



## **September 16, 2016**

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

Indices	September 16 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	14,450.69			%
S&P/TSX 60 Index	843.08			%
S&P/TSX Venture Composite	799.24			%
S&P/TSX Completion Index	939.67			%
S&P/TSX Smallcap Index	628.44			%

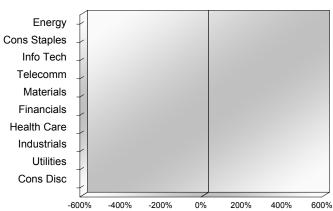
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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 Decliners	
Constituent	Return	Constituent	Return
	%		%

S&P/TSX Composite Index				
Sector	# of Index	Weight	Market Cap (\$B)	Index Contribution
Energy	49	20.06 %	(+2)	
Consumer Staples	11	4.27 %		
Information Technology	13	2.86 %		
Telecommunication Services	4	5.36 %		
Materials	51	13.00 %		
Financials	46	35.85 %		
Health Care	5	0.84 %		
Industrials	24	8.87 %		
Utilities	14	2.73 %		
Consumer Discretionary	23	6.15 %		
S&P/TSX Composite Index	240	100.00 %		

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



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## Daily Volume Daily Value Daily Trades

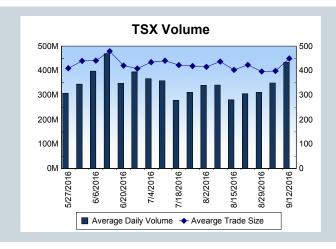
Daily Symbols Traded

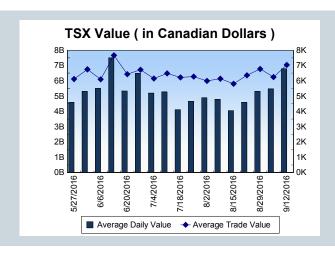
784,950,093 \$11,966,285,960 908,969 1,798

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

329,513,002 \$3,905,203,618 822 41.98 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
NMI	36,922,284	\$156,428,046
IVN	28,912,376	\$53,961,508
TGZ	25,888,380	\$34,218,486
SPE	14,887,516	\$47,867,516
AR	12,765,882	\$46,753,155
CG	12,250,758	\$90,466,342
AKG	11,535,952	\$61,787,319
CGG	11,253,618	\$34,089,351
SMF	11,029,436	\$60,776,702
MFC	10,779,772	\$194,858,644
BBD.B	10,629,247	\$19,740,605
CNL	10,504,860	\$44,706,564
GUY	10,309,276	\$90,128,382
BIR	10,176,656	\$86,664,814
ВТО	9,762,733	\$34,833,554
KDX	9,362,633	\$67,650,782
YRI	9,164,361	\$53,367,642
K	8,658,927	\$46,671,295
ECA	8,595,313	\$110,021,856
ELD	8,419,407	\$43,330,178

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
RY	5,653,306	\$457,429,146	
TD	7,597,173	\$435,380,690	
CNR	3,667,698	\$303,589,828	
BNS	4,076,160	\$285,147,199	
CM	2,706,079	\$273,651,140	
TRI	4,537,068	\$246,803,402	
ENB	3,912,810	\$227,217,763	
SU	6,233,425	\$213,502,071	
TRP	3,419,096	\$210,920,606	
MFC	10,779,772	\$194,858,644	
ВМО	2,180,153	\$186,104,676	
CNQ	4,362,840	\$167,199,776	
BCE	2,758,474	\$166,050,296	
ABX	7,192,142	\$165,220,690	
NMI	36,922,284	\$156,428,046	
WCN	1,533,290	\$150,452,537	
TCK.B	5,910,742	\$141,870,440	
MG	2,510,317	\$131,394,795	
СР	666,957	\$129,765,586	
L	1,810,458	\$124,232,772	

		ETF Trading	
Daily Volume	25,401,542	Average Trade Value	\$9,328
Daily Value	\$332,401,248	Average Trade Size	713
# Trades	35,635	# of ETFs Traded	402

Top 10 ETFs by TSX Volume		ume
Symbol	Market Volume	Market Value
HVU	4,088,719	\$22,320,380
HOU	3,852,853	\$26,033,617
XIU	2,695,069	\$56,927,244
HGD	2,051,563	\$18,170,399
XGD	1,307,992	\$19,171,901
HOD	1,298,749	\$18,657,163
XEG	1,112,892	\$13,233,152
HNU	980,801	\$11,604,085
HGU	794,538	\$18,067,022
HND	775,077	\$9,325,323

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**Non Block Trades** 

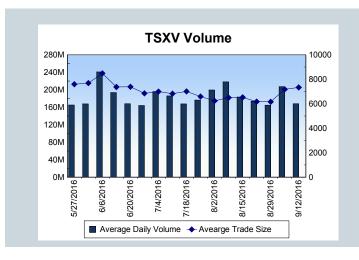
**Block Trades** 4,819 904,150

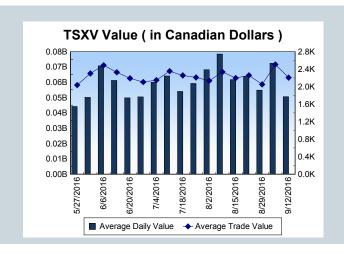
	Top 5 Block Trade Brokers by Volume	
Broker		TSX Block Volume
	RBC CAPITAL MARKETS	172,406,900
	MORGAN STANLEY CANADA	131,681,000
	UBS SECURITIES CANADA IN	63,657,800
	NATIONAL BANK FINANCIAL	58,789,500
	TD SECURITIES INC.	38,050,800

TSXV	
Daily Volume	156,312,489
Daily Value	\$45,691,771
Daily Trades	22,296
Daily Symbols Traded	1,065

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
NMI	33,800,500		
IVN	24,870,300		
TGZ	21,453,900		
SPE	12,506,400		
CG	10,225,800		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	63,111,358 \$19,146,345 6,747 40.38%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
BMK	10,009,038	\$100,090		
TGX	7,235,805	\$36,182		
NRM	4,223,804	\$316,609		
AMY	3,761,325	\$508,193		
PMA	2,418,500	\$209,330		
APH	2,131,848	\$6,722,110		
PAN	2,109,500	\$132,010		
MFX	1,990,000	\$32,255		
MXM	1,842,300	\$27,635		
MVN	1,817,000	\$267,543		
KNT	1,763,576	\$2,003,716		
TYE	1,754,030	\$43,601		
VAN	1,634,940	\$38,998		
MV	1,451,333	\$16,455		
MDN	1,378,700	\$310,656		
MXL	1,351,703	\$365,663		
SKE	1,346,855	\$222,263		
EEV	1,336,050	\$16,696		
PNN	1,315,600	\$55,570		
BBI	1,291,055	\$384,337		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
APH	2,131,848	\$6,722,110			
KNT	1,763,576	\$2,003,716			
OGI	1,159,225	\$1,955,778			
MJN	1,273,264	\$1,025,929			
BRI	361,109	\$1,018,691			
MT	244,628	\$759,093			
FF	606,274	\$564,409			
ROG	333,116	\$532,080			
EMH	995,786	\$523,187			
PRB	265,726	\$521,625			
QHR	166,728	\$513,522			
GSV	172,546	\$512,273			
AMY	3,761,325	\$508,193			
AUG	156,466	\$474,336			
GRG	489,123	\$444,554			
BBI	1,291,055	\$384,337			
VIT	564,687	\$369,050			
MXL	1,351,703	\$365,663			
NYX	173,435	\$356,278			
CDB	407,602	\$330,929			

Dark TSX/TSXV Trading					
Volume	12,065,390	Daily Trades	41,243		
Value	279,853,749	Daily Symbols Traded	975		