



**December 15, 2016** 

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Indices	December 15 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	15,218.31			%
S&P/TSX 60 Index	900.44			%
S&P/TSX Venture Composite	730.39			%
S&P/TSX Completion Index	949.00			%
S&P/TSX Smallcap Index	644.52			%

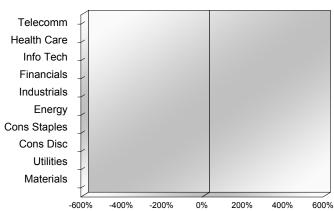
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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
	%		%

Sector	# of Index	Weight	Market Cap	Index
	Constituents		(\$B)	Contribution
Telecommunication Services	4	%	\$96.28	
Health Care	4	%	\$10.15	
Information Technology	12	%	\$55.02	
Financials	27	%	\$709.78	
Industrials	25	%	\$178.16	
Energy	50	%	\$427.40	
Consumer Staples	11	%	\$77.61	
Consumer Discretionary	23	%	\$103.11	
Utilities	14	%	\$55.57	
Materials	55	%	\$223.44	
S&P/TSX Composite Index	225	%	\$1,936.51	

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



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## Daily Volume Daily Value Daily Trades

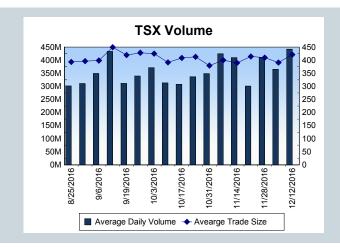
Daily Symbols Traded

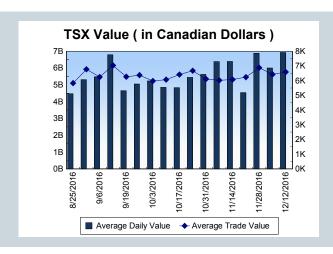
459,187,879 \$7,031,510,670 1,070,779 1,954

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

157,632,105 \$2,592,949,797 355 34.33 %





Top 20 TSX Symbols by Volume			
Symbol	TSX Volume	TSX Value	
BBD.B	18,046,170	\$35,602,302	
ATH	13,595,301	\$23,715,320	
ВТО	11,123,954	\$30,951,010	
YRI	9,604,528	\$33,337,619	
BTE	8,350,144	\$55,415,420	
MFC	7,573,324	\$189,675,523	
K	6,317,777	\$25,952,030	
OGC	6,156,892	\$22,240,308	
TD	5,925,228	\$394,157,910	
SLW	5,705,098	\$132,522,445	
ABX	5,368,205	\$100,816,160	
ELD	5,299,663	\$19,242,497	
ECA	5,104,849	\$83,412,412	
XIU	4,958,204	\$112,163,088	
IMG	4,859,845	\$21,372,235	
HOU	4,325,864	\$35,884,042	
YRI.RT	4,290,504	\$120,721	
PGF	3,854,634	\$8,273,283	
COP	3,819,500	\$534,790	
ASR	3,765,306	\$7,010,891	

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
TD	5,925,228	\$394,157,910	
RY	3,313,308	\$303,310,985	
MFC	7,573,324	\$189,675,523	
BNS	2,363,895	\$180,927,298	
ВМО	1,678,622	\$162,167,729	
SLW	5,705,098	\$132,522,445	
CM	1,158,719	\$129,512,121	
CP	638,009	\$124,505,076	
CNR	1,346,908	\$120,970,946	
XIU	4,958,204	\$112,163,088	
ABX	5,368,205	\$100,816,160	
ENB	1,759,234	\$98,231,982	
SU	2,224,853	\$97,089,909	
CNQ	2,112,617	\$93,780,850	
NA	1,686,707	\$92,684,425	
TRP	1,453,579	\$87,456,653	
ECA	5,104,849	\$83,412,412	
TECK.B	2,718,038	\$78,590,057	
BCE	1,343,044	\$77,272,567	
SLF	1,464,801	\$76,414,863	

		ETF Trading	
Daily Volume	37,910,521	Average Trade Value	\$11,229
Daily Value	\$590,840,132	Average Trade Size	720
# Trades	52,619	# of ETFs Traded	467

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XIU	4,958,204	\$112,163,088
HOU	4,325,864	\$35,884,042
HGD	3,264,448	\$45,395,883
HNU	3,067,450	\$36,973,065
HGU	2,770,067	\$32,957,201
HOD	1,973,277	\$19,557,930
XGD	1,761,099	\$19,185,911
HND	1,292,931	\$12,786,108
XEG	1,178,965	\$16,716,579
HVU	906,982	\$19,264,856

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	4,958,204	\$112,163,088
HGD	3,264,448	\$45,395,883
HNU	3,067,450	\$36,973,065
HOU	4,325,864	\$35,884,042
HGU	2,770,067	\$32,957,201
HOD	1,973,277	\$19,557,930
HVU	906,982	\$19,264,856
XGD	1,761,099	\$19,185,911
HXU	581,576	\$18,490,406
XEG	1,178,965	\$16,716,579

**Non Block Trades** 

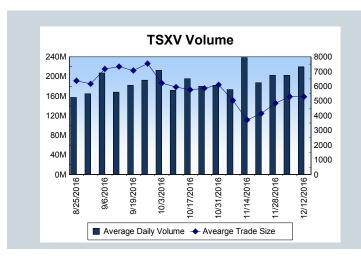
**Block Trades** 1,069,419 1,360

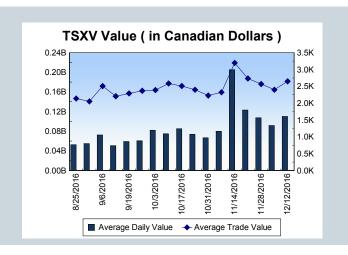
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
CIBC WORLD MARKETS INC.	15,614,800	
TD SECURITIES INC.	12,985,800	
BMO NESBITT BURNS INC.	10,942,270	
NATIONAL BANK FINANCIAL	10,800,600	
MORGAN STANLEY CANADA	6.610.000	

TSXV	
Daily Volume	205,305,482
Daily Value	\$77,395,638
Daily Trades	35,308
Daily Symbols Traded	1,209

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
BBD.B	4,604,200		
COP	3,500,000		
TD	3,133,200		
ВТО	2,903,700		
YRI	2,461,000		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value Average Trade Size % TSXV Volume	71,497,980 \$24,341,470 5,530 34.83%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
LTX	8,334,320	\$41,967		
EHT	5,211,211	\$1,090,200		
EVR	4,647,923	\$360,327		
ACB	4,367,064	\$10,230,078		
MZI	4,141,116	\$427,103		
DYA	3,967,469	\$3,027,997		
TSG	3,424,750	\$856,903		
RTI	3,176,684	\$863,598		
FF	3,149,064	\$2,399,343		
MGW	2,730,045	\$1,288,622		
TOO	2,558,825	\$933,736		
OEE	2,464,878	\$585,945		
GOM	2,294,698	\$455,309		
NFK.H	2,065,000	\$10,650		
CZO	1,922,437	\$3,439,728		
MN	1,678,500	\$193,733		
NCA	1,625,348	\$938,819		
VIT	1,582,776	\$697,396		
XOP	1,569,274	\$188,314		
PSP	1,487,800	\$319,877		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
ACB	4,367,064	\$10,230,078			
CZO	1,922,437	\$3,439,728			
APH	607,843	\$3,171,775			
DYA	3,967,469	\$3,027,997			
OGI	893,715	\$2,904,548			
MT	425,794	\$2,869,372			
FF	3,149,064	\$2,399,343			
MGW	2,730,045	\$1,288,622			
EHT	5,211,211	\$1,090,200			
EMC	351,021	\$1,071,595			
RUF.UN	120,330	\$943,942			
NCA	1,625,348	\$938,819			
TOO	2,558,825	\$933,736			
ROG	750,649	\$876,518			
RTI	3,176,684	\$863,598			
TSG	3,424,750	\$856,903			
GOLD	430,362	\$809,523			
VIT	1,582,776	\$697,396			
SNS	786,157	\$657,526			
ICG	1,093,145	\$614,183			

Dark TSX/TSXV Trading				
Volume	17,688,620	Daily Trades	46,363	
Value	307,363,777	Daily Symbols Traded	1,238	