



March 27, 2017

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Indices	March 27 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	15,506.22			%
S&P/TSX 60 Index	914.34			%
S&P/TSX Venture Composite	804.14			%
S&P/TSX Completion Index	977.05			%
S&P/TSX Smallcap Index	657.88			%

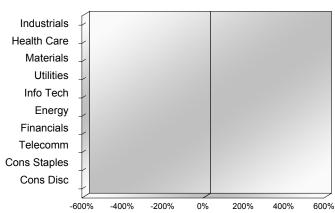
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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	Index
	Constituents		(\$B)	Contribution
Industrials	26	%	\$185.61	
Health Care	6	%	\$12.38	
Materials	56	%	\$256.73	
Utilities	15	%	\$63.85	
Information Technology	12	%	\$59.11	
Energy	51	%	\$443.27	
Financials	27	%	\$720.13	
Telecommunication Services	3	%	\$99.24	
Consumer Staples	11	%	\$78.49	
Consumer Discretionary	22	%	\$104.85	
S&P/TSX Composite Index	229	%	\$2,023.66	

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



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## Daily Volume Daily Value Daily Trades

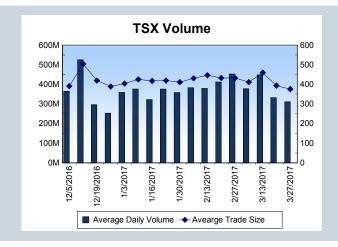
**Daily Symbols Traded** 

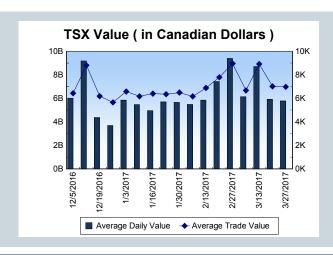
311,391,482 \$5,774,800,064 828,575 1,879

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

118,988,174 \$2,461,987,539 305 38.21 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
MFC	7,802,686	\$180,470,924
TV	6,948,722	\$8,346,393
TD	6,155,039	\$400,321,063
CS	5,774,239	\$6,658,985
WEED	5,759,482	\$62,168,286
XIU	4,130,754	\$94,390,458
ВТО	4,075,542	\$16,164,032
YRI	3,980,923	\$15,294,702
BTE	3,830,198	\$16,010,589
RGX	3,791,851	\$337,198
CNQ	3,733,177	\$158,397,572
G	3,615,681	\$78,356,338
K	3,608,440	\$16,773,390
LUN	3,470,299	\$25,350,301
ECA	3,363,019	\$46,980,768
ELD	3,285,529	\$14,177,744
ABX	3,248,106	\$85,186,608
DEN	3,164,724	\$64,763
HOU	3,051,145	\$19,135,052
RY	2,936,577	\$283,818,635

Top 20 TSX Symbols by Value		
Symbol	TSX Volume	TSX Value
TD	6,155,039	\$400,321,063
RY	2,936,577	\$283,818,635
MFC	7,802,686	\$180,470,924
BNS	2,059,493	\$160,988,164
CNQ	3,733,177	\$158,397,572
ENB	2,613,009	\$143,516,015
CM	1,115,072	\$129,251,437
CNR	1,035,063	\$100,437,642
ВМО	981,853	\$97,243,584
XIU	4,130,754	\$94,390,458
SU	2,210,176	\$89,430,361
ABX	3,248,106	\$85,186,608
TECK.B	2,803,067	\$80,496,892
BCE	1,362,134	\$80,292,480
FNV	886,264	\$78,762,323
G	3,615,681	\$78,356,338
TRP	1,199,636	\$74,500,239
ATD.B	1,185,162	\$70,469,319
СР	345,558	\$67,342,405
WEED	5,759,482	\$62,168,286

		ETF Trading	
Daily Volume	27,905,269	Average Trade Value	\$11,181
Daily Value	\$455,010,713	Average Trade Size	686
# Trades	40,695	# of ETFs Traded	442

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
XIU	4,130,754	\$94,390,458
HOU	3,051,145	\$19,135,052
HVU	2,331,167	\$20,197,813
HGD	2,214,835	\$17,532,466
HOD	1,779,144	\$21,559,496
HGU	1,633,853	\$29,435,158
XEG	1,244,480	\$15,480,470
HNU	966,173	\$7,892,877
HND	666,701	\$7,341,438
HVI	642,646	\$15,449,673

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	4,130,754	\$94,390,458
HGU	1,633,853	\$29,435,158
HOD	1,779,144	\$21,559,496
HVU	2,331,167	\$20,197,813
HOU	3,051,145	\$19,135,052
HGD	2,214,835	\$17,532,466
ZEB	596,205	\$16,527,916
XSP	607,019	\$16,194,530
XEG	1,244,480	\$15,480,470
HVI	642,646	\$15,449,673

**Non Block Trades** 

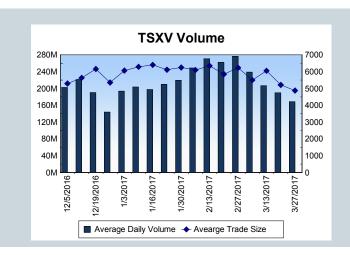
**Block Trades** 867 827,708

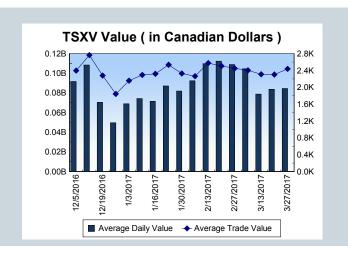
Top 5 Block Trade Brokers by Volume		
Broker	TSX Block Volume	
TD SECURITIES INC.	9,071,600	
CIBC WORLD MARKETS INC.	5,512,600	
NATIONAL BANK FINANCIAL	3,449,200	
BMO NESBITT BURNS INC.	3,348,900	
CORMARK SECURITIES INC.	3,203,100	

TSXV	
Daily Volume	168,785,435
Daily Value	\$84,453,573
Daily Trades	34,626
Daily Symbols Traded	1,172

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
TD	2,953,900		
CS	2,492,600		
CNQ	1,546,200		
ECN	1,494,400		
XIU	1,441,900		

TSXV ANONYMOUS TRADING			
Daily Volume Daily Value Average Trade Size % TSXV Volume	62,112,196 \$29,615,378 5,080 36.80%		





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
FF	7,111,401	\$6,298,829		
QNC	6,265,454	\$998,917		
ACB	5,321,928	\$13,237,851		
ITM	3,257,500	\$159,955		
ICO	2,573,900	\$116,001		
VPT	2,325,381	\$1,200,370		
SJL	2,093,221	\$163,931		
MTO	2,062,740	\$143,482		
THCX	2,034,999	\$3,896,282		
FGD	2,021,273	\$1,960,066		
SEK	2,000,407	\$157,785		
NXO	1,628,602	\$4,312,890		
OGI	1,625,417	\$3,932,162		
ROI	1,521,000	\$60,565		
FSW	1,428,700	\$106,512		
BBI	1,409,990	\$707,488		
ITG	1,346,477	\$55,636		
GPH	1,333,410	\$83,488		
NRM	1,232,236	\$61,062		
ION	1,211,528	\$172,412		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
ACB	5,321,928	\$13,237,851			
FF	7,111,401	\$6,298,829			
NXO	1,628,602	\$4,312,890			
OGI	1,625,417	\$3,932,162			
THCX	2,034,999	\$3,896,282			
BUS	1,112,209	\$3,434,617			
MJN	1,039,082	\$2,942,150			
EMC	828,081	\$2,037,476			
FGD	2,021,273	\$1,960,066			
RUF.UN	151,266	\$1,371,873			
VPT	2,325,381	\$1,200,370			
SVI	512,012	\$1,030,464			
QNC	6,265,454	\$998,917			
EMH	753,082	\$954,259			
ICG	878,119	\$747,945			
AGB	609,910	\$746,557			
BBI	1,409,990	\$707,488			
SNS	429,074	\$654,240			
CRE	865,217	\$622,313			
MGW	1,053,033	\$590,606			

Dark TSX/TSXV Trading					
Volume	10,077,810	Daily Trades	35,135		
Value	259,488,605	Daily Symbols Traded	1,103		