

# DAILY REPORT



For more information, email [trading\\_sales@tsx.com](mailto:trading_sales@tsx.com)

September 21, 2017

Indices	September 21 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	15,454.92			%
S&P/TSX 60 Index	909.29			%
S&P/TSX Venture Composite	775.87			%
S&P/TSX Completion Index	980.96			%
S&P/TSX Smallcap Index	633.16			%

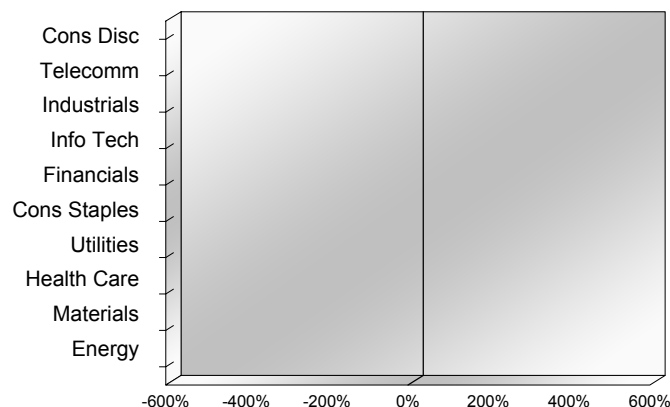
S&P/TSX Composite Index			
<b>Advancers</b>	<b>Decliners</b>	<b>Unchanged</b>	
0	0	0	

S&P/TSX Composite Index			
<b>Top 10 Index Contributors</b>		<b>Top 10 Index Detractors</b>	
Constituent	Index Contribution	Constituent	Index Contribution

S&P/TSX Composite Index			
<b>Top 10 Advancers</b>		<b>Top 10 Decliners</b>	
Constituent	Return	Constituent	Return
	%		%

S&P/TSX Composite Index				
Sector	# of Index Constituents	Weight	Market Cap (\$B)	Index Contribution
Consumer Discretionary	22	%	\$115.75	
Telecommunication Services	3	%	\$102.56	
Industrials	26	%	\$200.61	
Information Technology	12	%	\$68.77	
Financials	27	%	\$723.80	
Consumer Staples	11	%	\$77.42	
Utilities	16	%	\$81.49	
Health Care	6	%	\$12.94	
Materials	56	%	\$245.63	
Energy	51	%	\$431.91	
<b>S&amp;P/TSX Composite Index</b>	<b>230</b>	<b>%</b>	<b>\$2,060.87</b>	

S&P/TSX Composite Index - Sectors Returns



This report is published by TSX Inc. TSX Inc. does not guarantee either the completeness or the accuracy of this information. The information contained in this report is provided for informational purposes only and you agree not to rely upon the information contained in this report for any trading, business or financial purpose. These sheets are printed in Canada and issued by TSX Inc. under the express condition, to which everyone receiving or making use thereof assents, that no liability shall be incurred by TSX Inc. or its affiliated companies or any other vendor or donor, including, without limitation, for reliance on or for any errors or inaccuracies in this report. Neither TMX Group Limited, TSX Inc., nor any of their affiliated companies, guarantees the completeness of the information contained in this document and are not responsible for any errors or omission in or your use of, or reliance on, the information. This publication is under copyright. © 2016 TSX Inc. All rights reserved. Do not copy, distribute, sell or modify this publication without the prior written consent of TSX Inc. <http://www.tsx.com/trading>

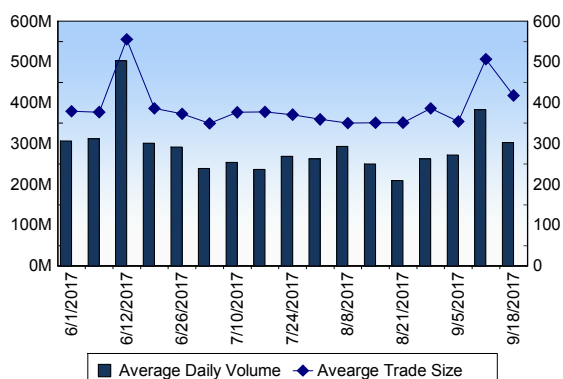
## TSX

Daily Volume	301,222,818
Daily Value	\$5,544,513,270
Daily Trades	704,812
Daily Symbols Traded	1,833

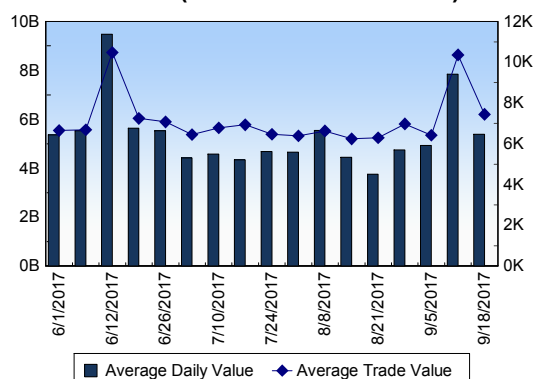
## TSX ANONYMOUS TRADING

Daily Volume	112,449,697
Daily Value	\$2,369,011,565
Average Trade Size	398
% TSX Volume	37.33 %

TSX Volume



TSX Value ( in Canadian Dollars )



Top 20 TSX Symbols by Volume

Symbol	TSX Volume	TSX Value
BBD.B	13,977,908	\$33,084,070
ECA	6,887,116	\$95,418,925
PGF	6,217,071	\$7,242,123
HNU	5,519,984	\$32,527,524
CVE	4,692,751	\$57,859,149
MFC	4,566,727	\$112,140,067
AC	3,399,085	\$88,745,739
RY	3,358,163	\$316,575,574
K	3,320,560	\$17,352,937
PRK	3,221,816	\$445,350
XIU	3,202,426	\$73,065,000
BTE	2,984,812	\$10,744,589
SU	2,975,643	\$125,473,367
ELD	2,816,393	\$7,883,015
TD	2,633,036	\$181,714,731
CPG	2,612,760	\$25,509,339
TDG	2,553,023	\$4,748,811
FM	2,456,269	\$33,762,420
ATH	2,454,502	\$2,419,023
TECK.B	2,442,891	\$65,301,949

Top 20 TSX Symbols by Value

Symbol	TSX Volume	TSX Value
RY	3,358,163	\$316,575,574
TD	2,633,036	\$181,714,731
BNS	2,238,520	\$177,011,103
CNR	1,409,880	\$143,600,677
CM	1,171,072	\$127,184,152
SU	2,975,643	\$125,473,367
MFC	4,566,727	\$112,140,067
NA	1,773,223	\$103,256,864
CP	497,184	\$102,103,889
BMO	1,042,943	\$96,714,782
TRP	1,562,022	\$96,545,402
ECA	6,887,116	\$95,418,925
AC	3,399,085	\$88,745,739
CNQ	2,101,106	\$88,143,873
SLF	1,542,195	\$74,401,891
ENB	1,430,863	\$73,101,378
XIU	3,202,426	\$73,065,000
MG	1,056,430	\$68,404,838
CTC.A	436,484	\$65,714,737
TECK.B	2,442,891	\$65,301,949

## ETF Trading

Daily Volume	27,942,852	Average Trade Value	\$10,486
Daily Value	\$384,283,923	Average Trade Size	762
# Trades	36,648	# of ETFs Traded	465

Top 10 ETFs by TSX Volume

Symbol	Market Volume	Market Value
HNU	5,519,984	\$32,527,524
XIU	3,202,426	\$73,065,000
HOU	2,409,085	\$14,899,926
HND	1,977,287	\$23,964,440
XEG	1,801,057	\$21,473,009
HOD	1,772,688	\$18,490,564
HVU	1,068,642	\$8,389,796
ZEB	1,005,914	\$27,638,805
XGD	947,060	\$11,590,457
HGD	731,768	\$6,760,803

Top 10 ETFs by TSX Value

Symbol	Market Volume	Market Value
XIU	3,202,426	\$73,065,000
HNU	5,519,984	\$32,527,524
ZEB	1,005,914	\$27,638,805
HND	1,977,287	\$23,964,440
XEG	1,801,057	\$21,473,009
HOD	1,772,688	\$18,490,564
HOU	2,409,085	\$14,899,926
XGD	947,060	\$11,590,457
HVU	1,068,642	\$8,389,796
HGU	594,521	\$7,980,207

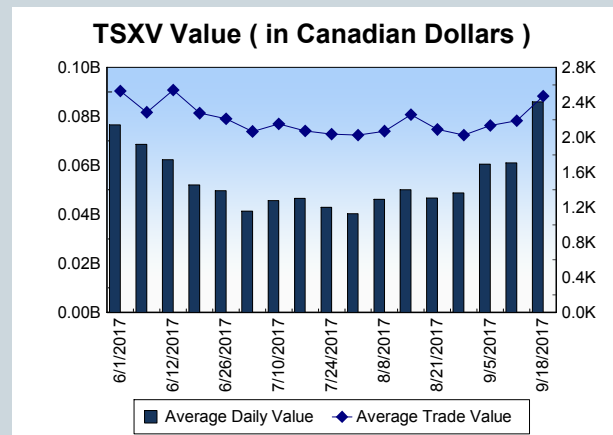
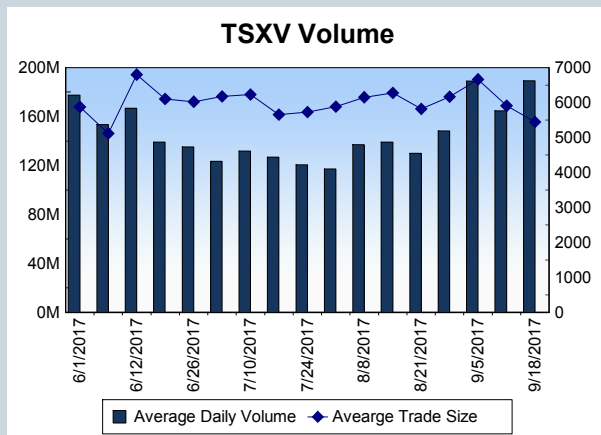
Block Trades	Non Block Trades
1,141	703,671

Top 5 Block Trade Brokers by Volume	
Broker	TSX Block Volume
TD SECURITIES INC.	27,889,300
GOLDMAN SACHS CANADA I	16,389,300
CIBC WORLD MARKETS INC.	7,838,500
RBC CAPITAL MARKETS	3,708,300
NATIONAL BANK FINANCIAL	3,405,500

Top 5 Block Trade Symbols by Volume	
Symbol	TSX Block Volume
BBD.B	8,978,100
ECA	2,828,900
MFC	2,123,100
RY	1,814,400
TDG	1,775,000

TSXV	
Daily Volume	209,047,214
Daily Value	\$86,448,730
Daily Trades	35,153
Daily Symbols Traded	1,155

TSXV ANONYMOUS TRADING	
Daily Volume	90,344,511
Daily Value	\$36,779,396
Average Trade Size	5,607
% TSXV Volume	43.22%



Top 20 TSXV Symbols by Volume		
Symbol	TSXV Volume	TSXV Value
XOP	11,849,520	\$205,177
HIVE	10,707,267	\$21,883,827
LTV	9,608,402	\$2,048,350
MXL	7,294,462	\$1,201,108
CSV.H	6,966,698	\$79,980
CYX	6,233,482	\$545,406
RPR	3,741,180	\$238,577
DYA	3,518,545	\$2,699,620
TWM	3,032,567	\$4,000,455
MRS	2,751,247	\$656,906
PNO	2,556,808	\$1,059,533
EVC	2,289,500	\$143,930
APC	2,286,000	\$115,370
ATI	2,183,911	\$531,856
FTEC	2,135,049	\$507,085
EBY	1,944,733	\$19,447
PWM	1,882,948	\$599,563
NYX	1,841,775	\$4,310,353
MEI	1,801,880	\$121,414
AUL	1,738,000	\$157,935

Top 20 TSXV Symbols by Value		
Symbol	TSXV Volume	TSXV Value
HIVE	10,707,267	\$21,883,827
NYX	1,841,775	\$4,310,353
TWM	3,032,567	\$4,000,455
DYA	3,518,545	\$2,699,620
LTV	9,608,402	\$2,048,350
GGI	1,206,903	\$1,860,855
NVO	350,288	\$1,609,367
OGI	603,124	\$1,603,329
FIRE	1,153,675	\$1,569,306
MXL	7,294,462	\$1,201,108
SNR	634,264	\$1,185,193
RUF.UN	144,399	\$1,151,952
PNO	2,556,808	\$1,059,533
CBW	970,180	\$968,291
GTT	370,235	\$682,642
COV	157,741	\$666,667
MRS	2,751,247	\$656,906
PWM	1,882,948	\$599,563
CYX	6,233,482	\$545,406
AGB	376,405	\$541,168

Dark TSX/TSXV Trading			
Volume	10,086,670	Daily Trades	34,775
Value	259,624,997	Daily Symbols Traded	995