



## **September 29, 2017**

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Indices	September 29 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	15,634.94			%
S&P/TSX 60 Index	921.79			%
S&P/TSX Venture Composite	781.23			%
S&P/TSX Completion Index	986.15			%
S&P/TSX Smallcap Index	634.45			%

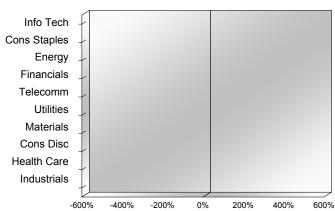
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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
Information Technology	12	%	\$70.17	
Consumer Staples	11	%	\$76.88	
Energy	51	%	\$436.94	
Financials	27	%	\$738.10	
Telecommunication Services	3	%	\$102.26	
Utilities	16	%	\$82.09	
Materials	56	%	\$246.13	
Consumer Discretionary	22	%	\$116.66	
Health Care	6	%	\$13.13	
Industrials	26	%	\$202.95	
S&P/TSX Composite Index	230	%	\$2,085.30	

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



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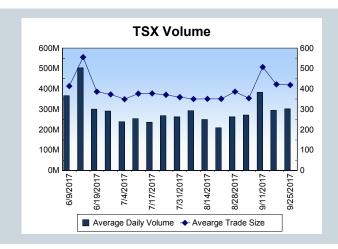
Daily Volume
Daily Value
Daily Trades
Daily Symbols Traded

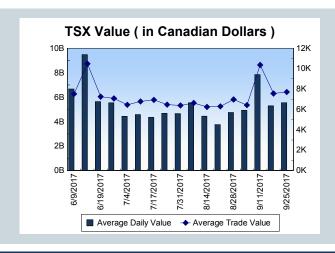
296,813,763 \$5,674,430,548 735,215 1,882

## TSX ANONYMOUS TRADING

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

98,895,044 \$2,141,029,640 342 33.32 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
BBD.B	7,629,522	\$17,317,594
BB	7,372,718	\$101,439,130
PLS	6,855,515	\$23,028,775
CXN	6,088,561	\$1,478,892
WEF	5,879,475	\$15,704,327
TMD	4,547,651	\$1,570,946
XIU	3,935,702	\$91,331,149
SU	3,240,390	\$141,516,278
ECA	3,079,079	\$45,340,877
CVE	2,985,957	\$37,415,386
TD	2,972,945	\$209,311,242
TCW	2,923,252	\$13,555,782
IMG	2,915,186	\$22,792,274
HBM	2,852,898	\$26,601,473
G	2,567,483	\$41,456,182
LUN	2,491,518	\$21,390,198
ENB	2,477,162	\$129,094,038
MFC	2,462,971	\$62,408,020
CCO	2,385,014	\$28,868,857
RY	2,349,896	\$227,185,904

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
RY	2,349,896	\$227,185,904	
TD	2,972,945	\$209,311,242	
BNS	2,219,940	\$178,310,012	
SU	3,240,390	\$141,516,278	
ENB	2,477,162	\$129,094,038	
CM	1,148,764	\$125,760,471	
ВМО	1,324,077	\$125,339,448	
CNR	1,023,520	\$106,013,639	
ATD.B	1,847,257	\$105,221,856	
BB	7,372,718	\$101,439,130	
XIU	3,935,702	\$91,331,149	
CNQ	2,128,911	\$89,531,152	
TRP	1,278,961	\$78,934,364	
FTS	1,605,133	\$71,843,548	
MFC	2,462,971	\$62,408,020	
PPL	1,414,714	\$62,089,395	
SLF	1,233,624	\$61,418,394	
MG	826,970	\$55,162,242	
NA	905,457	\$54,540,861	
OSB	1,110,125	\$53,328,517	

		ETF Trading	
Daily Volume	21,177,844	Average Trade Value	\$14,113
Daily Value	\$353,833,969	Average Trade Size	845
# Trades	25,072	# of ETFs Traded	471

Top 1	ume	
Symbol	Market Volume	Market Value
XIU	3,935,702	\$91,331,149
XQB	1,722,420	\$34,896,719
HNU	1,468,829	\$8,478,966
HOU	1,359,200	\$8,724,794
XEG	1,320,812	\$15,982,502
HOD	1,081,219	\$10,815,154
HVU	1,015,576	\$7,402,852
XIC	614,659	\$15,226,156
HND	496,910	\$6,117,586
XGD	470,910	\$5,792,915

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
XIU	3,935,702	\$91,331,149
XQB	1,722,420	\$34,896,719
XEG	1,320,812	\$15,982,502
XIC	614,659	\$15,226,156
HOD	1,081,219	\$10,815,154
ZSP	281,959	\$9,747,233
HOU	1,359,200	\$8,724,794
HNU	1,468,829	\$8,478,966
HVU	1,015,576	\$7,402,852
ZEB	262,847	\$7,388,326

**Non Block Trades** 

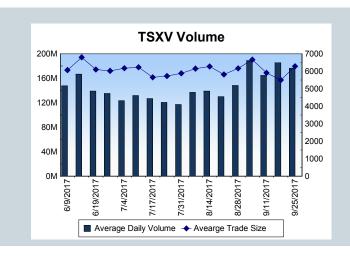
**Block Trades** 1,211 734,004

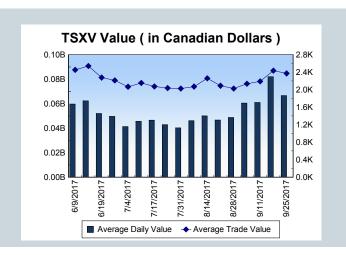
	Top 5 Block Trade Brokers by Volume		
ĺ	Broker	TSX Block Volume	
ĺ	CIBC WORLD MARKETS INC.	10,941,100	
	TD SECURITIES INC.	6,640,100	
	BMO NESBITT BURNS INC.	6,623,500	
	NATIONAL BANK FINANCIAL	6,128,500	
	PI FINANCIAL CORP.	5,225,000	

TSXV	
Daily Volume	182,655,652
Daily Value	\$63,094,311
Daily Trades	28,718
Daily Symbols Traded	1,167

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
PLS	6,063,700		
WEF	4,003,300		
XQB	1,700,600		
TCW	1,164,400		
ECN	1,093,700		

TSXV ANONYMOUS TRADING				
68,925,734				
\$25,956,696				
5,778				
37.74%				





Top 20 TSXV Symbols by Volume					
Symbol	TSXV Volume	TSXV Value			
RPX	4,635,000	\$511,113			
AAO	4,561,401	\$182,644			
MOON	4,295,701	\$369,320			
DM	3,725,850	\$573,606			
EPO	3,620,701	\$181,410			
GAL	3,616,800	\$305,803			
MMS	3,247,175	\$285,883			
WKG	3,076,500	\$76,910			
FGD	3,022,150	\$796,205			
DEC	2,836,178	\$279,072			
XIM	2,774,600	\$120,934			
ABN	2,059,267	\$830,895			
BFF	1,739,000	\$34,830			
HIVE	1,710,339	\$3,467,352			
NTQ	1,563,500	\$489,703			
AUL	1,542,033	\$211,275			
SRJ	1,536,555	\$61,502			
MJS	1,459,000	\$90,020			
LG	1,437,995	\$204,217			
CBW	1,356,371	\$1,104,581			

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
NVO	919,476	\$5,839,094			
HIVE	1,710,339	\$3,467,352			
BTL	482,596	\$2,359,451			
GGI	834,350	\$1,558,601			
PHO	920,625	\$1,360,652			
CBW	1,356,371	\$1,104,581			
LIX	554,367	\$1,041,565			
IGX.DB	10,000	\$1,025,000			
RUF.UN	116,318	\$913,700			
HVST	1,050,409	\$861,372			
ABN	2,059,267	\$830,895			
CHQ	560,100	\$799,433			
FGD	3,022,150	\$796,205			
WED	237,894	\$710,120			
FPC	571,843	\$680,408			
LBY	927,953	\$604,436			
MTS	571,267	\$604,171			
PYR	1,321,708	\$574,347			
DM	3,725,850	\$573,606			
PNO	1,261,878	\$552,905			

Dark TSX/TSXV Trading					
Volume	8,661,600	Daily Trades	29,975		
Value	219,278,313	Daily Symbols Traded	1,080		