



October 20, 2017

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Indices	October 20 Close	Previous Close	Change	% Change
S&P/TSX Composite Index	15,857.22			%
S&P/TSX 60 Index	937.03			%
S&P/TSX Venture Composite	789.51			%
S&P/TSX Completion Index	993.15			%
S&P/TSX Smallcap Index	634.55			%

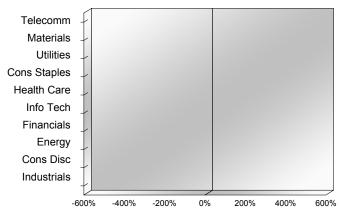
S&P/TSX Composite Index		
Advancers	Decliners	Unchanged
0	0	0

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) Contribu			Contribution	
Telecommunication Services	3	%	\$103.96	
Materials	56	%	\$253.29	
Utilities	16	%	\$84.78	
Consumer Staples	11	%	\$77.76	
Health Care	6	%	\$12.75	
Information Technology	12	%	\$71.67	
Financials	27	%	\$760.00	
Energy	50	%	\$420.80	
Consumer Discretionary	22	%	\$119.63	
Industrials	26	%	\$209.03	
S&P/TSX Composite Index	229	%	\$2,113.66	

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



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Daily Volume
Daily Value
Daily Trades

Daily Symbols Traded

263,232,085 \$4,799,382,917 643,941 1,836

## **TSX ANONYMOUS TRADING**

Daily Volume
Daily Value
Average Trade Size
% TSX Volume

90,676,110 \$1,976,380,629 365 34.45 %





Top 20 TSX Symbols by Volume		
Symbol	TSX Volume	TSX Value
BBD.B	8,837,338	\$24,961,467
HNU	4,106,857	\$22,161,347
LUN	4,028,516	\$40,187,206
AQN	3,985,451	\$55,805,479
NMX	3,899,075	\$6,477,694
MFC	3,788,102	\$98,618,822
TMD	3,753,772	\$1,432,948
K	3,738,288	\$19,724,455
CVE	3,684,630	\$46,058,190
WEED	3,641,151	\$45,533,684
APH	3,279,724	\$22,452,024
ENB	2,967,175	\$147,804,059
ECA	2,826,088	\$40,676,817
CPG	2,729,179	\$24,701,636
ВТО	2,716,943	\$8,878,145
ABX	2,705,949	\$54,662,539
HOU	2,625,526	\$16,606,064
TD	2,508,833	\$180,355,030
KAT	2,490,053	\$2,858,575
LAC	2,486,323	\$4,993,138

Top 20 TSX Symbols by Value			
Symbol	TSX Volume	TSX Value	
RY	2,361,503	\$239,144,554	
TD	2,508,833	\$180,355,030	
ENB	2,967,175	\$147,804,059	
ВМО	1,185,961	\$117,241,461	
BNS	1,354,984	\$109,924,214	
MFC	3,788,102	\$98,618,822	
SU	2,130,637	\$89,731,665	
CM	789,516	\$89,070,335	
СР	381,214	\$85,542,501	
CNR	759,713	\$78,415,932	
TRP	1,092,889	\$67,768,957	
RCI.B	981,655	\$65,462,378	
SLF	1,223,148	\$61,394,565	
TECK.B	2,061,049	\$58,910,603	
MG	835,247	\$58,155,784	
SHOP	451,938	\$57,591,973	
AQN	3,985,451	\$55,805,479	
ABX	2,705,949	\$54,662,539	
NA	802,466	\$49,475,634	
PPL	1,176,961	\$48,856,028	

		ETF Trading	
Daily Volume	21,170,210	Average Trade Value	\$10,002
Daily Value	\$289,042,123	Average Trade Size	733
# Trades	28,898	# of ETFs Traded	462

Top 10 ETFs by TSX Volume		
Symbol	Market Volume	Market Value
HNU	4,106,857	\$22,161,347
HOU	2,625,526	\$16,606,064
HOD	2,418,218	\$24,073,480
HND	2,123,362	\$27,532,079
XIU	932,228	\$21,999,469
ZSP	820,968	\$29,220,981
XGD	485,873	\$6,024,547
XEG	448,895	\$5,211,622
HGU	381,540	\$5,189,439
DLR	338,067	\$4,235,787

Top 10 ETFs by TSX Value		
Symbol	Market Volume	Market Value
ZSP	820,968	\$29,220,981
HND	2,123,362	\$27,532,079
HOD	2,418,218	\$24,073,480
HNU	4,106,857	\$22,161,347
XIU	932,228	\$21,999,469
HOU	2,625,526	\$16,606,064
XFN	221,746	\$8,448,437
XGD	485,873	\$6,024,547
XEG	448,895	\$5,211,622
HGU	381,540	\$5,189,439

**Non Block Trades** 

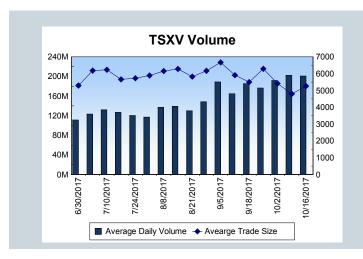
**Block Trades** 956 642,985

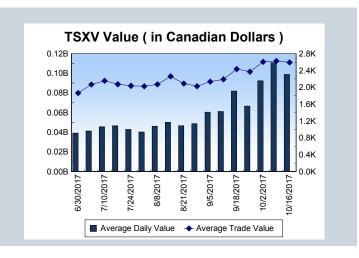
	Top 5 Block Trade Brokers by Volume		
	Broker	TSX Block Volume	
ĺ	TD SECURITIES INC.	11,538,400	
	BMO NESBITT BURNS INC.	10,934,500	
	ITG CANADA CORP.	10,775,900	
	CIBC WORLD MARKETS INC.	7,160,100	
	NATIONAL BANK FINANCIAL	4.607.400	

TSXV	
Daily Volume	202,374,089
Daily Value	\$86,070,596
Daily Trades	34,721
Daily Symbols Traded	1,181

Top 5 Block Trade Symbols by Volume			
Symbol	TSX Block Volume		
AQN	2,563,700		
LUN	2,125,900		
BBD.B	1,964,000		
TDG	1,500,000		
CVE	1,204,900		

TSXV ANONYMOUS TRADING				
Daily Volume Daily Value	82,006,010 \$35,477,172			
Average Trade Size % TSXV Volume	5,494 40.52%			





Top 20 TSXV Symbols by Volume				
Symbol	TSXV Volume	TSXV Value		
SRI	11,086,108	\$563,562		
MXL	5,405,107	\$799,768		
MOON	4,135,294	\$240,648		
CYX	3,573,884	\$371,590		
NGZ	2,992,113	\$1,114,611		
BLOC	2,838,045	\$7,183,097		
LBY	2,716,888	\$2,899,764		
DM	2,592,171	\$313,061		
NRN	2,590,785	\$89,945		
VONE	2,456,300	\$223,413		
LAD	2,439,040	\$63,941		
ASQ	2,077,000	\$150,225		
LTV	2,049,732	\$582,243		
MPT	1,937,903	\$356,052		
JEN.H	1,788,366	\$122,290		
NLC	1,712,139	\$3,405,879		
HIVE	1,669,592	\$4,903,626		
SHM	1,595,500	\$124,530		
NTQ	1,576,050	\$293,087		
SGI	1,519,400	\$1,443,481		

Top 20 TSXV Symbols by Value					
Symbol	TSXV Volume	TSXV Value			
BLOC	2,838,045	\$7,183,097			
GGI	1,299,083	\$5,012,359			
HIVE	1,669,592	\$4,903,626			
NLC	1,712,139	\$3,405,879			
LBY	2,716,888	\$2,899,764			
CRE	888,773	\$1,594,489			
PAT	1,017,445	\$1,496,886			
NVO	191,588	\$1,471,484			
SGI	1,519,400	\$1,443,481			
FIRE	1,004,913	\$1,398,645			
OGI	444,994	\$1,265,261			
LIX	623,487	\$1,216,052			
MJN	376,524	\$1,187,758			
MTS	783,355	\$1,118,227			
NGZ	2,992,113	\$1,114,611			
NYX	462,725	\$1,093,281			
ABCN	980,130	\$1,059,597			
PHO	545,495	\$969,815			
TWM	639,346	\$870,634			
ML	364,147	\$848,380			

Dark TSX/TSXV Trading					
Volume	9,839,230	Daily Trades	32,869		
Value	232,059,063	Daily Symbols Traded	1,072		