



## TMX Group Consolidated Trading Statistics – November 2016

*Toronto Stock Exchange, TSX Venture Exchange, TSX Alpha Exchange,  
Montréal Exchange and NGX*

December 5, 2016 (TORONTO) – TMX Group Limited today announced November 2016 trading statistics for its marketplaces – Toronto Stock Exchange, TSX Venture Exchange, TSX Alpha Exchange (Alpha), Montréal Exchange (MX) and NGX.

MX set multiple volume records during the month. On November 14, 2016, MX reached a new official non roll daily volume record for the Ten-Year Government of Canada Bond Futures (CGB) with 130,157 contracts traded.

MX also set a new monthly volume record for CGB of 2,901,876 contracts and an overall monthly volume record in November 2016 with 9,398,416 contracts traded.

NGX set a new daily overall energy record with the equivalent of 226,278 terajoules traded on November 29, 2016.

### **All TMX Equities Marketplaces \***

	November 2016	October 2016	November 2015
Volume	13,636,939,539	11,237,259,966	9,370,265,467
Value	\$146,698,406,641	\$114,558,424,471	\$105,550,942,385
Transactions	23,709,205	18,390,250	18,835,992
<b>Daily Averages</b>			
Volume	619.9 million	561.9 million	446.2 million
Value	\$6,668.1 million	\$5,727.9 million	\$5,026.2 million
Transactions	1,077,691	919,513	896,952

### ***Year-to-date Statistics***

	2016	2015	% Change
Volume	137,474,422,287	121,025,093,040	+13.6
Value	\$1,414,765,033,716	\$1,404,562,349,445	+0.7
Transactions	236,002,196	253,109,602	-6.8
<b>Daily Averages</b>			
Volume	595.1 million	526.2 million	+13.1
Value	\$6,124.5 million	\$6,106.8 million	+0.3
Transactions	1,021,655	1,100,477	-7.2



## Toronto Stock Exchange

	November 2016	October 2016	November 2015
Volume	8,344,562,337	6,632,752,372	6,425,115,785
Value	\$130,593,463,675	\$102,046,228,913	\$97,040,511,994
Transactions	20,904,133	16,198,270	17,237,242
S&P/TSX Composite Index Close	15,082.85	14,787.27	13,469.83
<b>Daily Averages</b>			
Volume	379.3 million	331.6 million	306.0 million
Value	\$5,936.1 million	\$5,102.3 million	\$4,621.0 million
Transactions	950,188	809,914	820,821

## *Year-to-date Statistics*

	2016	2015	% Change
Volume	88,541,339,330	75,266,696,335	+17.6
Value	\$1,273,149,252,449	\$1,197,666,132,156	+6.3
Transactions	212,630,770	194,587,007	+9.3
<b>Daily Averages</b>			
Volume	383.3 million	327.2 million	+17.1
Value	\$5,511.5 million	\$5,207.2 million	+5.8
Transactions	920,480	846,030	+8.8

## TSX Venture Exchange

	November 2016	October 2016	November 2015
Volume	4,333,115,473	3,790,672,675	2,325,666,286
Value	\$2,569,857,028	\$1,559,240,145	\$707,636,389
Transactions	946,908	638,227	324,895
S&P/TSX Venture Composite Index Close	736.97	772.77	523.47
<b>Daily Averages</b>			
Volume	197.0 million	189.5 million	110.7 million
Value	\$116.8 million	\$78.0 million	\$33.7 million
Transactions	43,041	31,911	15,471

## *Year-to-date Statistics*

	2016	2015	% Change
Volume	39,616,142,478	30,366,305,826	+30.5
Value	\$13,371,864,031	\$9,044,206,911	+47.9
Transactions	5,793,946	3,897,011	+48.7
<b>Daily Averages</b>			
Volume	171.5 million	132.0 million	+29.9
Value	\$57.9 million	\$39.3 million	+47.2
Transactions	25,082	16,944	+48.0



## **Alpha\*\***

	<b>November 2016</b>	<b>October 2016</b>	<b>November 2015</b>
Volume	959,261,729	813,834,919	619,483,396
Value	\$13,535,085,938	\$10,952,955,413	\$7,802,794,002
Transactions	1,858,164	1,553,753	1,273,855
<b>Daily Averages</b>			
Volume	43.6 million	40.7 million	29.5 million
Value	\$615.2 million	\$547.6 million	\$371.6 million
Transactions	84,462	77,688	60,660

## **Year-to-date Statistics**

	<b>2016</b>	<b>2015</b>	<b>% Change</b>
Volume	9,316,940,479	11,892,711,450	-21.7
Value	\$128,243,917,236	\$155,770,850,692	-17.7
Transactions	17,577,480	42,435,578	-58.6
<b>Daily Averages</b>			
Volume	40.3 million	51.7 million	-22.0
Value	\$555.2 million	\$677.3 million	-18.0
Transactions	76,093	184,503	-58.8

## **Montreal Exchange**

	<b>November 2016</b>	<b>October 2016</b>	<b>November 2015</b>
Derivatives Volume (Contracts)	9,398,416	7,315,179	6,397,547
Open Interest (Contracts)	6,686,068	5,952,527	6,292,704

## **Year-to-date Statistics**

	<b>2016</b>	<b>2015</b>	<b>% Change</b>
Volume (Contracts)	83,783,363	69,190,406	+21.1
Open Interest (Contracts)	6,686,068	6,292,704	+6.3

## **NGX**

	<b>November 2016</b>	<b>October 2016</b>	<b>November 2015</b>
Energy Volume*** (Terajoules)	1,248,352	1,414,698	897,794

## **Year-to-date Statistics**

	<b>2016</b>	<b>2015</b>	<b>% Change</b>
Energy Volume*** (Terajoules)	12,640,333	11,255,619	+12.3

\*2015 trading totals for "All TMX Equities Marketplaces" include TMX Select trading up until September 18, 2015. TMX Select ceased operation at the close of business September 18, 2015.

\*\*Alpha relaunched as an unprotected marketplace with a new trading model, revised trading rules and new pricing schedule on September 21, 2015. Going forward from that date, statistics will not be directly comparable to prior periods.

\*\*\*NGX Total Energy Volume includes trading and clearing in natural gas, crude oil and electricity.



All figures are as of November 30, 2016. Because certain trades do not settle on the trade date, figures may be subject to change until all November trades are finalized. The previous month's data has been updated to reflect known trade corrections.

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### **About TMX Group (TSX:X)**

TMX Group's key subsidiaries operate cash and derivative markets and clearinghouses for multiple asset classes including equities, fixed income and energy. [Toronto Stock Exchange](#), [TSX Venture Exchange](#), [TSX Alpha Exchange](#), [The Canadian Depository for Securities](#), [Montréal Exchange](#), [Canadian Derivatives Clearing Corporation](#), [NGX](#), [Shorcan](#), [Shorcan Energy Brokers](#), [AgriClear](#) and other TMX Group companies provide listing markets, trading markets, clearing facilities, depository services, data products and other services to the global financial community. TMX Group is headquartered in Toronto and operates offices across Canada (Montréal, Calgary and Vancouver), in the U.S. (New York and Houston) as well as in London, Beijing, Singapore and Sydney. For more information about TMX Group, visit our website at <http://www.tmx.com>. Follow TMX Group on Twitter: [@TMXGroup](#).

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