

MONTRÉAL EXCHANGE

Statistics



Oct 2016

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Oct 2016	Oct 2015	% CHG	Sep 2016	% CHG	2016	2015	% CHG	Total 2015	Oct 2016	Oct 2015	% CHG	Sep 2016	% CHG	Oct 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	2,616,072	1,924,063	36.0%	2,138,894	22.3%	21,641,741	18,280,393	18.4%	21,746,698	768,838	694,609	10.7%	710,269	8.2%	134,791	1,396,358
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	0	0		0		0	0		0	0	0	0	0		0	0
Total	2,616,072	1,924,063	36.0%	2,138,894	22.3%	21,641,741	18,280,393	18.4%	21,746,698	768,838	694,609	10.7%	710,269	8.2%	134,791	1,396,358
Short-Term Interest Rate Options - OBX	120,191	16,880	612.0%	15,500	675.4%	418,437	514,761	-18.7%	580,007	102,160	72,053	41.8%	31,390	225.5%	152	896
Bond Futures																
CGZ	0	0		0		0	2,840	-100.0%	2,840	0	0		0		0	0
CGF	2,720	5,463	-50.2%	4,497	-39.5%	68,937	154,448	-55.4%	176,269	2,237	6,599	-66.1%	2,931	-23.7%	212	2,910
CGB	1,438,900	1,256,288	14.5%	1,440,006	-0.1%	16,697,487	14,749,957	13.2%	17,913,516	401,363	384,990	4.3%	419,308	-4.3%	634,877	6,349,957
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,441,620	1,261,751	14.3%	1,444,503	-0.2%	16,766,424	14,907,245	12.5%	18,092,625	403,600	391,589	3.1%	422,239	-4.4%	635,089	6,352,867
Bond Options - OGB	0	1,200	-100.0%	0		2,977	2,992	-0.5%	3,677	364	2,030	-82.1%	364	0.0%	0	10
Index Futures																
SXF	349,076	356,630	-2.1%	908,029	-61.6%	4,912,100	4,331,851	13.4%	5,474,698	249,159	222,400	12.0%	246,644	1.0%	295,970	3,012,705
SXM	1,544	2,641	-41.5%	2,180	-29.2%	16,113	40,323	-60.0%	45,867	1,205	728	65.5%	388	210.6%	818	6,695
SEG	0	0		0		0	0		0	0	0	0	0		0	0
SDV	0	0		0		0	0		0	0	0	0	0		0	0
SMJ	0	0		0		0	0		0	0	0	0	0		0	0
SCF	2	2	0.0%	7	-71.4%	119	106	12.3%	115	2	1	100.0%	1	100.0%	2	56
SXA	0	0		0		0	20	-100.0%	20	0	0	0	0		0	0
SXB	0	0		0		0	0		0	0	0	0	0		0	0
SXH	0	0		0		0	0		0	0	0	0	0		0	0
SXY	0	162	-100.0%	0		66	166	-60.2%	189	0	115	-100.0%	0		0	11
SXK	0	1,696	-100.0%	0		2,746	1,736	58.2%	3,950	0	1,656	-100.0%	0		0	204
SXU	10	629	-98.4%	0		1,034	629	64.4%	1,629	10	625	-98.4%	0		5	16
Others	0	0		0		0	2,626	-100.0%	2,626	0	0		0		0	0
Total	350,632	361,760	-3.1%	910,216	-61.5%	4,932,178	4,377,457	12.7%	5,529,094	250,376	225,525	11.0%	247,033	1.4%	296,795	3,019,687
Index Options																
SXJ	2	0		0		2	200	-99.0%	202	2	0		0		1	1
SXO	70,836	48,341	46.5%	40,185	76.3%	635,921	430,234	47.8%	541,759	137,950	155,960	-11.5%	122,497	12.6%	198	2,203
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	70,838	48,341	46.5%	40,185	76.3%	635,923	430,434	47.7%	541,961	137,952	155,960	-11.5%	122,497	12.6%	199	2,204
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	685,956	545,185	25.8%	931,399	-26.4%	8,767,990	6,564,105	33.6%	8,719,474	1,333,824	1,718,412	-22.4%	1,201,606	11.0%	3,604	40,950
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	2,029,335	2,120,944	-4.3%	1,946,892	4.2%	21,182,125	17,713,243	19.6%	21,456,144	2,953,328	3,095,217	-4.6%	3,241,189	-8.9%	85,943	882,591
Currency Options - USX	535	166	222.3%	438	22.1%	18,195	2,189	731.2%	2,491	2,085	280	644.6%	2,004	4.0%	53	546
Total Futures	4,408,324	3,547,574	24.3%	4,493,613	-1.9%	43,340,343	37,565,095	15.4%	45,368,417	1,422,814	1,311,723	8.5%	1,379,541	3.1%	1,066,675	10,768,912
Total Options	2,906,855	2,732,716	6.4%	2,934,414	-0.9%	31,025,647	25,227,724	23.0%	31,303,754	4,529,713	5,043,952	-10.2%	4,599,050	-1.5%	89,951	927,197
GRAND TOTAL	7,315,179	6,280,290	16.5%	7,428,027	-1.5%	74,365,990	62,792,819	18.4%	76,672,171	5,952,527	6,355,675	-6.3%	5,978,591	-0.4%	1,156,626	11,696,109

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Oct 2016	Oct 2015	% CHG	Sep 2016	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	130,803	91,622	42.8%	101,852	28.4%	103,827	87,306	18.9%	104,154
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	130,803	91,622	42.8%	101,852	28.4%	103,827	87,306	18.9%	104,154
Short-Term Interest Rate Options - OBX	6,009	803	648.3%	738	714.2%	2,041	2,432	-16.1%	2,751
Bond Futures									
CGZ	0	0		0		0	14	-100.0%	14
CGF	136	260	-47.7%	214	-36.4%	331	746	-55.6%	854
CGB	71,945	59,823	20.3%	68,571	4.9%	79,931	71,601	11.6%	87,147
LGB	0	0		0		0	0		0
Total	72,081	60,083	20.0%	68,785	4.8%	80,262	72,361	10.9%	88,015
Bond Options - OGB	0	57	-100.0%	0		14	14	0.0%	18
Index Futures									
SXF	17,453	16,982	2.8%	43,239	-59.6%	23,331	20,536	13.6%	25,978
SXM	77	125	-38.4%	103	-25.2%	76	192	-60.4%	219
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	0		0		0	0		0
SXA	0	0		0		0	0		0
SXB	0	0		0		0	0		0
SXH	0	0		0		0	0		0
SXY	0	7	-100.0%	0		0	1	-100.0%	1
SXK	0	80	-100.0%	0		13	8	62.5%	19
SXU	0	29	-100.0%	0		4	3	33.3%	8
Others	0	0		0		0	12	-100.0%	12
Total	17,530	17,223	1.8%	43,342	-59.6%	23,424	20,752	12.9%	26,237
Index Options									
SXJ	0	0		0		0	1	-100.0%	1
SXO	3,541	2,301	53.9%	1,913	85.1%	3,081	2,078	48.3%	2,608
SXV	0	0		0		0	0		0
Total	3,541	2,301	53.9%	1,913	85.1%	3,081	2,079	48.2%	2,609
ETF Futures	0	0		0		0	0		0
ETF Options	34,297	25,961	32.1%	44,352	-22.7%	42,090	31,074	35.5%	41,338
Share Futures	0	0		0		0	0		0
Equity Options	101,466	100,997	0.5%	92,709	9.4%	101,449	85,006	19.3%	102,830
Currency Options - USX	26	7	271.4%	20	30.0%	87	10	770.0%	11
Total Futures	220,414	168,928	30.5%	213,979	3.0%	207,513	180,419	15.0%	218,406
Total Options	145,339	130,126	11.7%	139,732	4.0%	148,762	120,615	23.3%	149,557
GRAND TOTAL	365,753	299,054	22.3%	353,711	3.4%	356,275	301,034	18.4%	367,963

Listed Products

SHORT-TERM INTEREST RATE DERIVATIVES

BAX — Three-Month Canadian Bankers' Acceptance Futures

CRA — Three-Month CORRA Futures (CRA)

OBX — Options on Three-Month Canadian Bankers' Acceptance Futures

BOND DERIVATIVES

CGZ — Two-Year Government of Canada Bond Futures

CGF — Five-Year Government of Canada Bond Futures

CGB — Ten-Year Government of Canada Bond Futures

LGB — 30-Year Government of Canada Bond Futures

OGB — Options on Ten-Year Government of Canada Bond Futures

INDEX DERIVATIVES

SXF — S&P/TSX 60 Index Standard Futures

SXM — S&P/TSX 60 Index Mini Futures

SEG — S&P/TSX 60 ESG Index Futures

SMJ — S&P/IX International Cannabis Index Futures

SCF — S&P/TSX Composite Index Mini Futures

SXA — S&P/TSX Global Gold Index Futures

SXB — S&P/TSX Capped Financials Index Futures

SXH — S&P/TSX Capped Information Technology Index Futures

SXY — S&P/TSX Capped Energy Index Futures

SXO — S&P/TSX 60 Index Options (Multiplier 100)

SXO1 — S&P/TSX 60 Index Mini Options (Multiplier 10)

EMF — FTSE Emerging Markets Index Futures

SXK — S&P/TSX Composite Index Banks (Industry Group) Futures

SXJ — S&P/TSX Composite Index Banks (Industry Group) Options

SXU — S&P/TSX Capped Utilities Index Futures

SXV — S&P/TSX Capped Utilities Index Options

CURRENCY OPTIONS

USX — Options on the US dollar

ETF FUTURES

ETF OPTIONS

EQUITY OPTIONS

SHARE FUTURES

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