

MONTRÉAL EXCHANGE

Statistics



Nov 2016

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Nov 2016	Nov 2015	% CHG	Oct 2016	% CHG	2016	2015	% CHG	Total 2015	Nov 2016	Nov 2015	% CHG	Oct 2016	% CHG	Nov 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	2,423,332	1,435,135	68.9%	2,616,072	-7.4%	24,065,073	19,715,528	22.1%	21,746,698	928,172	689,180	34.7%	768,838	20.7%	139,797	1,536,155
CRA	0	0		0		0	0		0	0	0	0		0	0	
Others	0	0		0		0	0		0	0	0	0		0	0	
Total	2,423,332	1,435,135	68.9%	2,616,072	-7.4%	24,065,073	19,715,528	22.1%	21,746,698	928,172	689,180	34.7%	768,838	20.7%	139,797	1,536,155
Short-Term Interest Rate Options - OBX	73,640	35,456	107.7%	120,191	-38.7%	492,077	550,217	-10.6%	580,007	147,613	101,280	45.7%	102,160	44.5%	94	990
Bond Futures																
CGZ	0	0		0		0	2,840	-100.0%	2,840	0	0		0		0	0
CGF	23,317	18,291	27.5%	2,720	757.2%	92,254	172,739	-46.6%	176,269	3,858	4,852	-20.5%	2,237	72.5%	960	3,870
CGB	2,901,876	2,019,881	43.7%	1,438,900	101.7%	19,599,363	16,769,838	16.9%	17,913,516	435,534	383,744	13.5%	401,363	8.5%	816,758	7,166,715
LGB	0	0		0		0	0		0	0	0	0		0	0	
Total	2,925,193	2,038,172	43.5%	1,441,620	102.9%	19,691,617	16,945,417	16.2%	18,092,625	439,392	388,596	13.1%	403,600	8.9%	817,718	7,170,585
Bond Options - OGB	1,394	685	103.5%	0		4,371	3,677	18.9%	3,677	1,394	685	103.5%	364	283.0%	5	15
Index Futures																
SXF	367,725	270,141	36.1%	349,076	5.3%	5,279,825	4,601,992	14.7%	5,474,698	258,652	216,873	19.3%	249,159	3.8%	306,416	3,319,121
SXM	858	2,234	-61.6%	1,544	-44.4%	16,971	42,557	-60.1%	45,867	1,447	587	146.5%	1,205	20.1%	523	7,218
SEG	0	0		0		0	0		0	0	0	0		0	0	
SDV	0	0		0		0	0		0	0	0	0		0	0	
SMJ	0	0		0		0	0		0	0	0	0		0	0	
SCF	10	1	900.0%	2	400.0%	129	107	20.6%	115	2	2	0.0%	2		4	60
SXA	0	0		0		0	20	-100.0%	20	0	0	0		0	0	
SXB	0	0		0		0	0		0	0	0	0		0	0	
SXH	0	0		0		0	0		0	0	0	0		0	0	
SXY	0	21	-100.0%	0		66	187	-64.7%	189	0	117	-100.0%	0		0	11
SXK	0	760	-100.0%	0		2,746	2,496	10.0%	3,950	0	2,356	-100.0%	0		0	204
SXU	0	1,000	-100.0%	10	-100.0%	1,034	1,629	-36.5%	1,629	10	1,625	-99.4%	10	0.0%	0	16
Others	0	0		0		0	2,626	-100.0%	2,626	0	0		0		0	0
Total	368,593	274,157	34.4%	350,632	5.1%	5,300,771	4,651,614	14.0%	5,529,094	260,111	221,558	17.4%	250,376	3.9%	306,943	3,326,630
Index Options																
SXJ	2	1	100.0%	2	0.0%	4	201	-98.0%	202	0	1	-100.0%	2	-100.0%	1	2
SXO	31,258	57,933	-46.0%	70,836	-55.9%	667,179	488,167	36.7%	541,759	114,320	143,229	-20.2%	137,950	-17.1%	223	2,426
SXV	0	0		0		0	0		0	0	0	0		0	0	
Total	31,260	57,934	-46.0%	70,838	-55.9%	667,183	488,368	36.6%	541,961	114,320	143,230	-20.2%	137,952	-17.1%	224	2,428
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	1,263,312	618,191	104.4%	685,956	84.2%	10,031,302	7,182,296	39.7%	8,719,474	1,622,519	1,664,456	-2.5%	1,333,824	21.6%	5,362	46,312
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	2,311,320	1,937,011	19.3%	2,029,335	13.9%	23,493,445	19,650,254	19.6%	21,456,144	3,170,507	3,082,815	2.8%	2,953,328	7.4%	103,380	985,971
Currency Options - USX	372	135	175.6%	535	-30.5%	18,567	2,324	698.9%	2,491	2,040	339	501.8%	2,085	-2.2%	51	597
Total Futures	5,717,118	3,747,464	52.6%	4,408,324	29.7%	49,057,461	41,312,559	18.7%	45,368,417	1,627,675	1,299,334	25.3%	1,422,814	14.4%	1,264,458	12,033,370
Total Options	3,681,298	2,649,412	38.9%	2,906,855	26.6%	34,706,945	27,877,136	24.5%	31,303,754	5,058,393	4,992,805	1.3%	4,529,713	11.7%	109,116	1,036,313
GRAND TOTAL	9,398,416	6,396,876	46.9%	7,315,179	28.5%	83,764,406	69,189,695	21.1%	76,672,171	6,686,068	6,292,139	6.3%	5,952,527	12.3%	1,373,574	13,069,683

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2016	Nov 2015	% CHG	Oct 2016	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	115,396	71,756	60.8%	130,803	-11.8%	104,879	85,892	22.1%	94,685
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	115,396	71,756	60.8%	130,803	-11.8%	104,879	85,892	22.1%	94,685
Short-Term Interest Rate Options - OBX	3,506	1,772	97.9%	6,009	-41.7%	2,175	2,372	-8.3%	2,501
Bond Futures									
CGZ	0	0		0		0	12	-100.0%	12
CGF	1,110	914	21.4%	136	716.2%	401	761	-47.3%	777
CGB	138,184	100,994	36.8%	71,945	92.1%	85,227	74,273	14.7%	79,224
LGB	0	0		0		0	0		0
Total	139,294	101,908	36.7%	72,081	93.2%	85,628	75,046	14.1%	80,013
Bond Options - OGB	66	34	94.1%	0		19	16	18.8%	16
Index Futures									
SXF	16,714	12,863	29.9%	17,453	-4.2%	22,730	19,839	14.6%	23,616
SXM	39	106	-63.2%	77	-49.4%	73	184	-60.3%	199
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	1	-100.0%	0		0	1	-100.0%	1
SXK	0	36	-100.0%	0		12	11	9.1%	17
SXU	0	47	-100.0%	0		4	7	-42.9%	7
Others	0	0		0		0	11	-100.0%	11
Total	16,753	13,053	28.3%	17,530	-4.4%	22,819	20,053	13.8%	23,851
Index Options									
SXJ	0	0		0		0	1	-100.0%	1
SXO	1,420	2,758	-48.5%	3,541	-59.9%	2,930	2,139	37.0%	2,371
SXV	0	0		0		0	0		0
Total	1,420	2,758	-48.5%	3,541	-59.9%	2,930	2,140	36.9%	2,372
ETF Futures	0	0		0		0	0		0
ETF Options	57,423	29,437	95.1%	34,297	67.4%	43,484	30,925	40.6%	37,580
Share Futures	0	0		0		0	0		0
Equity Options	105,060	92,238	13.9%	101,466	3.5%	101,777	85,664	18.8%	93,481
Currency Options - USX	16	6	166.7%	26	-38.5%	80	10	700.0%	10
Total Futures	271,443	186,717	45.4%	220,414	23.2%	213,326	180,991	17.9%	198,549
Total Options	167,491	126,245	32.7%	145,339	15.2%	150,465	121,127	24.2%	135,960
GRAND TOTAL	438,934	312,962	40.3%	365,753	20.0%	363,791	302,118	20.4%	334,509

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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