

MONTRÉAL EXCHANGE

Statistics



Dec 2016

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Dec 2016	Dec 2015	% CHG	Nov 2016	% CHG	2016	2015	% CHG	Total 2015	Dec 2016	Dec 2015	% CHG	Nov 2016	% CHG	Dec 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	2,251,464	2,031,170	10.8%	2,423,332	-7.1%	26,316,537	21,746,698	21.0%	21,746,698	936,688	613,542	52.7%	928,172	0.9%	135,355	1,671,510
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	2,251,464	2,031,170	10.8%	2,423,332	-7.1%	26,316,537	21,746,698	21.0%	21,746,698	936,688	613,542	52.7%	928,172	0.9%	135,355	1,671,510
Short-Term Interest Rate Options - OBX	191,170	29,790	541.7%	73,640	159.6%	683,247	580,007	17.8%	580,007	250,940	62,102	304.1%	147,613	70.0%	173	1,163
Bond Futures																
CGZ	0	0		0		0	2,840	-100.0%	2,840	0	0		0		0	0
CGF	24,545	3,530	595.3%	23,317	5.3%	116,799	176,269	-33.7%	176,269	3,753	4,742	-20.9%	3,858	-2.7%	863	4,733
CGB	1,368,918	1,143,678	19.7%	2,901,876	-52.8%	20,968,281	17,913,516	17.1%	17,913,516	434,366	421,910	3.0%	435,534	-0.3%	609,928	7,776,643
LGB	0	0		0		0	0		0	0	0	0		0	0	
Total	1,393,463	1,147,208	21.5%	2,925,193	-52.4%	21,085,080	18,092,625	16.5%	18,092,625	438,119	426,652	2.7%	439,392	-0.3%	610,791	7,781,376
Bond Options - OGB	182	0		1,394	-86.9%	4,553	3,677	23.8%	3,677	1,576	685	130.1%	1,394	13.1%	1	16
Index Futures																
SXF	810,432	872,706	-7.1%	367,725	120.4%	6,090,257	5,474,698	11.2%	5,474,698	244,525	216,181	13.1%	258,652	-5.5%	283,899	3,603,020
SXM	2,959	3,310	-10.6%	858	244.9%	19,930	45,867	-56.5%	45,867	1,109	431	157.3%	1,447	-23.4%	896	8,114
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	14	8	75.0%	10	40.0%	143	115	24.3%	115	3	2	50.0%	2		8	68
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	2	-100.0%	0		66	189	-65.1%	189	0	0	0		0	11	
SXK	8	1,454	-99.4%	0		2,754	3,950	-30.3%	3,950	0	2,340	-100.0%	0		2	206
SXU	0	0		0		1,034	1,629	-36.5%	1,629	0	1,625	-100.0%	10	-100.0%	0	16
Others	0	0		0		0	2,626	-100.0%	2,626	0	0	0		0	0	
Total	813,413	877,480	-7.3%	368,593	120.7%	6,114,184	5,529,094	10.6%	5,529,094	245,637	220,577	11.4%	260,111	-5.6%	284,805	3,611,435
Index Options																
SXJ	0	1	-100.0%	2	-100.0%	4	202	-98.0%	202	0	0		0		0	2
SXO	4,283	53,592	-92.0%	31,258	-86.3%	671,462	541,759	23.9%	541,759	40,447	90,923	-55.5%	114,320	-64.6%	66	2,492
SXV	0	0		0		0	0		0	0	0	0		0	0	
Total	4,283	53,593	-92.0%	31,260	-86.3%	671,466	541,961	23.9%	541,961	40,447	90,923	-55.5%	114,320	-64.6%	66	2,494
ETF Futures	0	0		0		0	0		0	0	0	0		0	0	
ETF Options	1,693,466	1,537,178	10.2%	1,263,312	34.0%	11,724,768	8,719,474	34.5%	8,719,474	1,745,245	988,578	76.5%	1,622,519	7.6%	4,495	50,807
Share Futures	608	0		0		608	0		0	571	0	0		322	322	
Equity Options	1,790,563	1,805,890	-0.8%	2,311,320	-22.5%	25,284,008	21,456,144	17.8%	21,456,144	3,073,153	3,144,373	-2.3%	3,170,507	-3.1%	82,632	1,068,603
Currency Options - USX	439	167	162.9%	372	18.0%	19,006	2,491	663.0%	2,491	741	257	188.3%	2,040	-63.7%	43	640
Total Futures	4,458,948	4,055,858	9.9%	5,717,118	-22.0%	53,516,409	45,368,417	18.0%	45,368,417	1,621,015	1,260,771	28.6%	1,627,675	-0.4%	1,031,273	13,064,643
Total Options	3,680,103	3,426,618	7.4%	3,681,298	-0.0%	38,387,048	31,303,754	22.6%	31,303,754	5,112,102	4,286,918	19.2%	5,058,393	1.1%	87,410	1,123,723
GRAND TOTAL	8,139,051	7,482,476	8.8%	9,398,416	-13.4%	91,903,457	76,672,171	19.9%	76,672,171	6,733,117	5,547,689	21.4%	6,686,068	0.7%	1,118,683	14,188,366

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Dec 2016	Dec 2015	% CHG	Nov 2016	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	112,573	96,722	16.4%	115,396	-2.4%	105,520	86,795	21.6%	86,795
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	112,573	96,722	16.4%	115,396	-2.4%	105,520	86,795	21.6%	86,795
Short-Term Interest Rate Options - OBX									
	9,558	1,418	574.0%	3,506	172.6%	2,790	2,293	21.7%	2,293
Bond Futures									
CGZ	0	0		0		0	11	-100.0%	11
CGF	1,227	168	630.4%	1,110	10.5%	470	712	-34.0%	712
CGB	68,445	54,460	25.7%	138,184	-50.5%	83,829	72,622	15.4%	72,622
LGB	0	0		0		0	0		0
Total	69,672	54,628	27.5%	139,294	-50.0%	84,299	73,345	14.9%	73,345
Bond Options - OGB									
	9	0		66	-86.4%	18	15	20.0%	15
Index Futures									
SXF	40,521	41,557	-2.5%	16,714	142.4%	24,212	21,648	11.8%	21,648
SXM	147	157	-6.4%	39	276.9%	79	182	-56.6%	182
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	0		0		0	1	-100.0%	1
SXK	0	69	-100.0%	0		11	16	-31.2%	16
SXU	0	0		0		4	6	-33.3%	6
Others	0	0		0		0	10	-100.0%	10
Total	40,668	41,783	-2.7%	16,753	142.8%	24,306	21,863	11.2%	21,863
Index Options									
SXJ	0	0		0		0	1	-100.0%	1
SXO	214	2,552	-91.6%	1,420	-84.9%	2,703	2,174	24.3%	2,174
SXV	0	0		0		0	0		0
Total	214	2,552	-91.6%	1,420	-84.9%	2,703	2,175	24.3%	2,175
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	84,673	73,198	15.7%	57,423	47.5%	46,916	34,448	36.2%	34,448
Share Futures									
	32	0		0		3	0		0
Equity Options									
	89,528	85,994	4.1%	105,060	-14.8%	100,757	85,691	17.6%	85,691
Currency Options - USX									
	21	7	200.0%	16	31.2%	75	9	733.3%	9
Total Futures									
	222,945	193,133	15.4%	271,443	-17.9%	214,128	182,003	17.7%	182,003
Total Options									
	184,003	163,169	12.8%	167,491	9.9%	153,259	124,631	23.0%	124,631
GRAND TOTAL	406,948	356,302	14.2%	438,934	-7.3%	367,387	306,634	19.8%	306,634

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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