

MONTRÉAL EXCHANGE

Statistics



Jan 2017

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Jan 2017	Jan 2016	% CHG	Dec 2016	% CHG	2017	2016	% CHG	Total 2016	Jan 2017	Jan 2016	% CHG	Dec 2016	% CHG	Jan 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	2,252,591	2,522,001	-10.7%	2,251,464	0.1%	2,252,591	2,522,001	-10.7%	26,316,537	954,308	734,533	29.9%	936,688	1.9%	142,734	142,734
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
Total	2,252,591	2,522,001	-10.7%	2,251,464	0.1%	2,252,591	2,522,001	-10.7%	26,316,537	954,308	734,533	29.9%	936,688	1.9%	142,734	142,734
Short-Term Interest Rate Options - OBX	74,697	40,872	82.8%	191,170	-60.9%	74,697	40,872	82.8%	683,247	305,576	72,677	320.5%	250,940	21.8%	103	103
Bond Futures																
CGZ	0	0		0		0	0		0	0		0		0	0	
CGF	32,465	5,853	454.7%	24,545	32.3%	32,465	5,853	454.7%	116,799	10,147	4,820	110.5%	3,753	170.4%	1,008	1,008
CGB	1,528,557	1,420,429	7.6%	1,368,918	11.7%	1,528,557	1,420,429	7.6%	20,968,281	439,524	462,636	-5.0%	434,366	1.2%	699,463	699,463
LGB	0	0		0		0	0		0	0		0		0	0	
Total	1,561,022	1,426,282	9.4%	1,393,463	12.0%	1,561,022	1,426,282	9.4%	21,085,080	449,671	467,456	-3.8%	438,119	2.6%	700,471	700,471
Bond Options - OGB	99	0		182	-45.6%	99	0		4,553	1,675	685	144.5%	1,576	6.3%	1	1
Index Futures																
SXF	278,462	482,884	-42.3%	810,432	-65.6%	278,462	482,884	-42.3%	6,090,257	238,569	230,610	3.5%	244,525	-2.4%	227,970	227,970
SXM	6,021	1,636	268.0%	2,959	103.5%	6,021	1,636	268.0%	19,930	1,582	622	154.3%	1,109	42.7%	1,345	1,345
SEG	0	0		0		0	0		0	0		0		0	0	
SDV	0	0		0		0	0		0	0		0		0	0	
SMJ	0	0		0		0	0		0	0		0		0	0	
SCF	3	5	-40.0%	14	-78.6%	3	5	-40.0%	143	1	3	-66.7%	3	-66.7%	1	1
SXA	0	0		0		0	0		0	0		0		0	0	
SXB	0	0		0		0	0		0	0		0		0	0	
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	0		0		0	0		66	0		0		0	0	
SXK	0	704	-100.0%	8	-100.0%	0	704	-100.0%	2,754	0	2,341	-100.0%	0		0	0
SXU	0	18	-100.0%	0		0	18	-100.0%	1,034	0	1,643	-100.0%	0		0	0
Others	0	0		0		0	0		0	0		0		0	0	
Total	284,486	485,247	-41.4%	813,413	-65.0%	284,486	485,247	-41.4%	6,114,184	240,152	235,219	2.1%	245,637	-2.2%	229,316	229,316
Index Options																
SXJ	0	0		0		0	0		4	0		0		0	0	
SXO	12,470	146,698	-91.5%	4,283	191.2%	12,470	146,698	-91.5%	671,462	43,453	179,544	-75.8%	40,447	7.4%	55	55
SXV	0	0		0		0	0		0	0		0		0	0	
Total	12,470	146,698	-91.5%	4,283	191.2%	12,470	146,698	-91.5%	671,466	43,453	179,544	-75.8%	40,447	7.4%	55	55
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	840,244	1,351,955	-37.8%	1,693,466	-50.4%	840,244	1,351,955	-37.8%	11,724,768	1,717,458	1,435,288	19.7%	1,745,245	-1.6%	4,196	4,196
Share Futures	100,613	0		608	16448.2%	100,613	0		608	99,049	0		571	17246.6%	365	365
Equity Options	2,013,145	2,011,822	0.1%	1,790,563	12.4%	2,013,145	2,011,822	0.1%	25,284,008	2,307,916	2,434,526	-5.2%	3,073,153	-24.9%	96,807	96,807
Currency Options - USX	610	843	-27.6%	439	39.0%	610	843	-27.6%	19,006	355	819	-56.7%	741	-52.1%	62	62
Total Futures	4,198,712	4,433,530	-5.3%	4,458,948	-5.8%	4,198,712	4,433,530	-5.3%	53,516,409	1,743,180	1,437,208	21.3%	1,621,015	7.5%	1,072,886	1,072,886
Total Options	2,941,265	3,552,190	-17.2%	3,680,103	-20.1%	2,941,265	3,552,190	-17.2%	38,387,048	4,376,433	4,123,539	6.1%	5,112,102	-14.4%	101,224	101,224
GRAND TOTAL	7,139,977	7,985,720	-10.6%	8,139,051	-12.3%	7,139,977	7,985,720	-10.6%	91,903,457	6,119,613	5,560,747	10.1%	6,733,117	-9.1%	1,174,110	1,174,110

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2017	Jan 2016	% CHG	Dec 2016	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate Futures									
BAX	107,266	126,100	-14.9%	112,573	-4.7%	107,266	126,100	-14.9%	1,266,242
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	107,266	126,100	-14.9%	112,573	-4.7%	107,266	126,100	-14.9%	1,266,242
Short-Term Interest Rate Options - OBX	3,557	2,043	74.1%	9,558	-62.8%	3,557	2,043	74.1%	33,478
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	1,545	292	429.1%	1,227	25.9%	1,545	292	429.1%	5,643
CGB	72,788	71,021	2.5%	68,445	6.3%	72,788	71,021	2.5%	1,005,943
LGB	0	0		0		0	0		0
Total	74,333	71,313	4.2%	69,672	6.7%	74,333	71,313	4.2%	1,011,586
Bond Options - OGB	4	0		9	-55.6%	4	0		218
Index Futures									
SXF	13,260	24,144	-45.1%	40,521	-67.3%	13,260	24,144	-45.1%	290,546
SXM	286	81	253.1%	147	94.6%	286	81	253.1%	951
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		2
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	0		2
SXK	0	35	-100.0%	0		0	35	-100.0%	127
SXU	0	0		0		0	0		45
Others	0	0		0		0	0		0
Total	13,546	24,260	-44.2%	40,668	-66.7%	13,546	24,260	-44.2%	291,673
Index Options									
SXJ	0	0		0		0	0		0
SXO	593	7,334	-91.9%	214	177.1%	593	7,334	-91.9%	32,441
SXV	0	0		0		0	0		0
Total	593	7,334	-91.9%	214	177.1%	593	7,334	-91.9%	32,441
ETF Futures	0	0		0		0	0		0
ETF Options	40,011	67,597	-40.8%	84,673	-52.7%	40,011	67,597	-40.8%	562,993
Share Futures	4,791	0		32	14871.9%	4,791	0		32
Equity Options	95,864	100,591	-4.7%	89,528	7.1%	95,864	100,591	-4.7%	1,209,080
Currency Options - USX	29	42	-31.0%	21	38.1%	29	42	-31.0%	904
Total Futures	199,936	221,673	-9.8%	222,945	-10.3%	199,936	221,673	-9.8%	2,569,533
Total Options	140,058	177,607	-21.1%	184,003	-23.9%	140,058	177,607	-21.1%	1,839,114
GRAND TOTAL	339,994	399,280	-14.8%	406,948	-16.5%	339,994	399,280	-14.8%	4,408,647

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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