

MONTRÉAL EXCHANGE

Statistics



Mar 2017

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Mar 2017	Mar 2016	% CHG	Feb 2017	% CHG	2017	2016	% CHG	Total 2016	Mar 2017	Mar 2016	% CHG	Feb 2017	% CHG	Mar 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	2,709,006	2,276,673	19.0%	1,527,907	77.3%	6,489,504	6,949,438	-6.6%	26,316,537	810,154	774,724	4.6%	912,225	-11.2%	166,217	410,670
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	2,709,006	2,276,673	19.0%	1,527,907	77.3%	6,489,504	6,949,438	-6.6%	26,316,537	810,154	774,724	4.6%	912,225	-11.2%	166,217	410,670
Short-Term Interest Rate Options - OBX	45,265	40,494	11.8%	18,750	141.4%	138,712	164,807	-15.8%	683,247	251,665	83,977	199.7%	313,410	-19.7%	74	207
Bond Futures																
CGZ	0	0		0		0	0		0	0	0	0	0		0	0
CGF	30,969	3,375	817.6%	45,442	-31.8%	108,876	24,418	345.9%	116,799	4,673	4,160	12.3%	10,146	-53.9%	936	3,170
CGB	1,763,202	1,406,636	25.3%	2,864,220	-38.4%	6,155,979	5,369,242	14.7%	20,968,281	465,374	440,743	5.6%	441,557	5.4%	758,506	2,203,432
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,794,171	1,410,011	27.2%	2,909,662	-38.3%	6,264,855	5,393,660	16.2%	21,085,080	470,047	444,903	5.7%	451,703	4.1%	759,442	2,206,602
Bond Options - OGB	954	1,953	300.0%	1,310	-27.2%	2,363	1,652	43.0%	4,553	2,264	1,652	37.0%	1,310	72.8%	2	5
Index Futures																
SXF	909,861	799,911	13.7%	294,044	209.4%	1,482,367	1,680,539	-11.8%	6,090,257	238,782	215,911	10.6%	258,973	-7.8%	368,747	820,183
SXM	7,694	2,192	251.0%	6,880	11.8%	20,595	5,589	268.5%	19,930	307	332	-7.5%	1,160	-73.5%	1,935	4,794
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	5	37	-86.5%	31	-83.9%	39	78	-50.0%	143	1	0	2	-50.0%	5	13	
SXA	0	0		0		0	0		0	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	51	0		0		51	0		66	45	0	0	0		15	15
SXK	4	1,300	-99.7%	0		4	2,004	-99.8%	2,754	4	2,340	-99.8%	0		1	1
SXU	0	6	-100.0%	0		0	24	-100.0%	1,034	0	1,631	-100.0%	0		0	0
Others	0	0		0		0	0		0	0	0	0	0		0	0
Total	917,615	803,446	14.2%	300,955	204.9%	1,503,056	1,688,234	-11.0%	6,114,184	239,139	220,214	8.6%	260,135	-8.1%	370,703	825,006
Index Options																
SXJ	0	0		0		0	0		4	0	0	0	0		0	0
SXO	3,658	81,033	-95.5%	2,385	53.4%	18,513	313,362	-94.1%	671,462	28,728	127,052	-77.4%	40,328	-28.8%	52	119
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	3,658	81,033	-95.5%	2,385	53.4%	18,513	313,362	-94.1%	671,466	28,728	127,052	-77.4%	40,328	-28.8%	52	119
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	1,618,049	755,494	114.2%	664,733	143.4%	3,123,026	2,984,676	4.6%	11,724,768	1,547,138	1,149,591	34.6%	1,644,596	-5.9%	4,202	11,771
Share Futures	9,553	0		42,971	-77.8%	153,137	0		608	28,662	0		31,742	-9.7%	395	1,064
Equity Options	2,026,581	2,440,139	-16.9%	1,945,139	4.2%	5,984,865	6,760,955	-11.5%	25,284,008	2,754,681	2,974,769	-7.4%	2,554,559	7.8%	93,566	272,576
Currency Options - USX	1,053	4,820	-78.2%	410	156.8%	2,073	11,788	-82.4%	19,006	736	3,059	-75.9%	341	115.8%	56	168
Total Futures	5,430,345	4,490,130	20.9%	4,781,495	13.6%	14,410,552	14,031,332	2.7%	53,516,409	1,548,002	1,439,841	7.5%	1,655,805	-6.5%	1,296,757	3,443,342
Total Options	3,695,560	3,321,981	11.2%	2,632,727	40.4%	9,269,552	10,237,240	-9.5%	38,387,048	4,585,212	4,340,100	5.6%	4,554,544	0.7%	97,952	284,846
GRAND TOTAL	9,125,905	7,812,111	16.8%	7,414,222	23.1%	23,680,104	24,268,572	-2.4%	91,903,457	6,133,214	5,779,941	6.1%	6,210,349	-1.2%	1,394,709	3,728,188

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2017	Mar 2016	% CHG	Feb 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate Futures									
BAX	117,782	103,485	13.8%	80,416	46.5%	101,821	112,374	-9.4%	422,081
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	117,782	103,485	13.8%	80,416	46.5%	101,821	112,374	-9.4%	422,081
Short-Term Interest Rate Options - OBX	1,968	1,840	7.0%	986	99.6%	2,170	2,685	-19.2%	11,159
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	1,346	153	779.7%	2,391	-43.7%	1,761	401	339.2%	1,881
CGB	76,660	63,938	19.9%	150,748	-49.1%	100,065	87,356	14.5%	335,314
LGB	0	0		0		0	0		0
Total	78,006	64,091	21.7%	153,139	-49.1%	101,826	87,757	16.0%	337,195
Bond Options - OGB	41	0		68	-39.7%	38	27	40.7%	73
Index Futures									
SXF	39,559	36,359	8.8%	15,476	155.6%	22,765	26,797	-15.0%	96,849
SXM	334	99	237.4%	362	-7.7%	327	89	267.4%	317
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	1	-100.0%	1	-100.0%	0	1	-100.0%	1
SXA	0	0		0		0	0		0
SXB	0	0		0		0	0		0
SXH	0	0		0		0	0		0
SXY	2	0		0		1	0		1
SXK	0	59	-100.0%	0		0	31	-100.0%	42
SXU	0	0		0		0	0		15
Others	0	0		0		0	0		0
Total	39,895	36,518	9.2%	15,839	151.9%	23,093	26,918	-14.2%	97,225
Index Options									
SXJ	0	0		0		0	0		0
SXO	159	3,683	-95.7%	125	27.2%	292	5,099	-94.3%	10,814
SXV	0	0		0		0	0		0
Total	159	3,683	-95.7%	125	27.2%	292	5,099	-94.3%	10,814
ETF Futures	0	0		0		0	0		0
ETF Options	70,349	34,340	104.9%	34,985	101.1%	48,448	48,599	-0.3%	187,664
Share Futures	415	0		2,261	-81.6%	2,489	0		11
Equity Options	88,112	110,915	-20.6%	102,375	-13.9%	95,450	108,985	-12.4%	403,027
Currency Options - USX	45	219	-79.5%	21	114.3%	32	189	-83.1%	301
Total Futures	236,098	204,094	15.7%	251,655	-6.2%	229,229	227,049	1.0%	856,512
Total Options	160,674	150,997	6.4%	138,560	16.0%	146,430	165,584	-11.6%	613,038
GRAND TOTAL	396,772	355,091	11.7%	390,215	1.7%	375,659	392,633	-4.3%	1,469,550

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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