

MONTRÉAL EXCHANGE

Statistics



Mar 2016

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Mar 2016	Mar 2015	% CHG	Feb 2016	% CHG	2016	2015	% CHG	Total 2015	Mar 2016	Mar 2015	% CHG	Feb 2016	% CHG	Mar 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	2,276,673	1,801,368	26.4%	2,150,764	5.9%	6,949,438	6,147,901	13.0%	21,746,698	774,724	653,141	18.6%	882,213	-12.2%	145,145	483,303
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	2,276,673	1,801,368	26.4%	2,150,764	5.9%	6,949,438	6,147,901	13.0%	21,746,698	774,724	653,141	18.6%	882,213	-12.2%	145,145	483,303
Short-Term Interest Rate Options - OBX	40,494	134,908	-70.0%	83,441	-51.5%	164,807	231,679	-28.9%	580,007	83,977	168,334	-50.1%	111,179	-24.5%	106	446
Bond Futures																
CGZ	0	674	-100.0%	0		0	2,245	-100.0%	2,840	0	70	-100.0%	0		0	0
CGF	3,375	12,649	-73.3%	15,190	-77.8%	24,418	50,448	-51.6%	176,269	4,160	3,618	15.0%	3,771	10.3%	194	752
CGB	1,406,636	1,037,937	35.5%	2,542,177	-44.7%	5,369,242	4,541,605	18.2%	17,913,516	440,743	360,430	22.3%	422,960	4.2%	687,045	2,068,987
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,410,011	1,051,260	34.1%	2,557,367	-44.9%	5,393,660	4,594,298	17.4%	18,092,625	444,903	364,118	22.2%	426,731	4.3%	687,239	2,069,739
Bond Options - OGB	1	32	-96.9%	1,651	-99.9%	1,652	485	240.6%	3,677	1,652	421	292.4%	1,651	0.1%	1	5
Index Futures																
SXF	799,911	664,984	20.3%	397,744	101.1%	1,680,539	1,263,018	33.1%	5,474,698	215,911	147,110	46.8%	210,407	2.6%	338,277	1,074,330
SXM	2,192	5,008	-56.2%	1,761	24.5%	5,589	20,198	-72.3%	45,867	332	711	-53.3%	505	-34.3%	765	1,943
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	37	6	516.7%	36	2.8%	78	86	-9.3%	115	0	1	-100.0%	20	-100.0%	13	31
SXA	0	0		0		0	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	0		0		0	0		189	0	0	0	0		0	0
SXK	1,300	0		0		2,004	0		3,950	2,340	0	2,341	-0.0%	2	189	
SXU	6	0		0		24	0		1,629	1,631	0	1,643	-0.7%	3	9	
Others	0	1,038	-100.0%	0		0	2,129	-100.0%	2,626	0	253	-100.0%	0		0	0
Total	803,446	671,036	19.7%	399,541	101.1%	1,688,234	1,285,431	31.3%	5,529,094	220,214	148,075	48.7%	214,916	2.5%	339,060	1,076,502
Index Options																
SXJ	0	0		0		0	0		202	0	0	0	0		0	0
SXO	81,033	39,717	104.0%	85,631	-5.4%	313,362	111,862	180.1%	541,759	127,052	84,927	49.6%	161,450	-21.3%	235	1,000
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	81,033	39,717	104.0%	85,631	-5.4%	313,362	111,862	180.1%	541,961	127,052	84,927	49.6%	161,450	-21.3%	235	1,000
ETF Futures	0	0		0		0	0		0	0	0	0	0		0	0
ETF Options	755,494	491,315	53.8%	877,227	-13.9%	2,984,676	1,212,487	146.2%	8,719,474	1,149,591	773,656	48.6%	1,382,428	-16.8%	5,184	15,137
Share Futures	0	0		0		0	0		0	0	0	0	0		0	0
Equity Options	2,440,139	1,506,599	62.0%	2,308,994	5.7%	6,760,955	5,451,686	24.0%	21,456,144	2,974,769	2,576,434	15.5%	2,842,282	4.7%	101,855	276,808
Currency Options - USX	4,820	570	745.6%	6,125	-21.3%	11,788	1,044	1029.1%	2,491	3,059	371	724.5%	3,385	-9.6%	75	211
Total Futures	4,490,130	3,523,664	27.4%	5,107,672	-12.1%	14,031,332	12,027,630	16.7%	45,368,417	1,439,841	1,165,334	23.6%	1,523,860	-5.5%	1,171,444	3,629,544
Total Options	3,321,981	2,173,141	52.9%	3,363,069	-1.2%	10,237,240	7,009,243	46.1%	31,303,754	4,340,100	3,604,143	20.4%	4,502,375	-3.6%	107,456	293,607
GRAND TOTAL	7,812,111	5,696,805	37.1%	8,470,741	-7.8%	24,268,572	19,036,873	27.5%	76,672,171	5,779,941	4,769,477	21.2%	6,026,235	-4.1%	1,278,900	3,923,151

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2016	Mar 2015	% CHG	Feb 2016	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	103,485	81,880	26.4%	107,538	-3.8%	112,374	98,988	13.5%	347,179
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	103,485	81,880	26.4%	107,538	-3.8%	112,374	98,988	13.5%	347,179
Short-Term Interest Rate Options - OBX	1,840	6,132	-70.0%	4,172	-55.9%	2,685	3,642	-26.3%	9,171
Bond Futures									
CGZ	0	30	-100.0%	0		0	37	-100.0%	46
CGF	153	574	-73.3%	759	-79.8%	401	824	-51.3%	2,848
CGB	63,938	47,178	35.5%	127,108	-49.7%	87,356	75,053	16.4%	290,489
LGB	0	0		0		0	0		0
Total	64,091	47,782	34.1%	127,867	-49.9%	87,757	75,914	15.6%	293,383
Bond Options - OGB	0	1	-100.0%	82	-100.0%	27	8	237.5%	59
Index Futures									
SXF	36,359	30,226	20.3%	19,887	82.8%	26,797	19,995	34.0%	86,594
SXM	99	227	-56.4%	88	12.5%	89	321	-72.3%	729
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	1	0		1	0.0%	1	1	0.0%	1
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		3
SXK	59	0		0		31	0		62
SXU	0	0		0		0	0		25
Others	0	47	-100.0%	0		0	34	-100.0%	41
Total	36,518	30,500	19.7%	19,976	82.8%	26,918	20,351	32.3%	87,455
Index Options									
SXJ	0	0		0		0	0		3
SXO	3,683	1,805	104.0%	4,281	-14.0%	5,099	1,824	179.6%	8,695
SXV	0	0		0		0	0		0
Total	3,683	1,805	104.0%	4,281	-14.0%	5,099	1,824	179.6%	8,698
ETF Futures	0	0		0		0	0		0
ETF Options	34,340	22,332	53.8%	43,861	-21.7%	48,599	19,374	150.8%	137,792
Share Futures	0	0		0		0	0		0
Equity Options	110,915	68,481	62.0%	115,449	-3.9%	108,985	88,636	23.0%	342,765
Currency Options - USX	219	25	776.0%	306	-28.4%	189	16	1081.2%	37
Total Futures	204,094	160,162	27.4%	255,381	-20.1%	227,049	195,253	16.3%	728,017
Total Options	150,997	98,776	52.9%	168,151	-10.2%	165,584	113,500	45.9%	498,522
GRAND TOTAL	355,091	258,938	37.1%	423,532	-16.2%	392,633	308,753	27.2%	1,226,539

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

All reported futures and options figures represent executed data.

BAX®, ONX®, OBX®, CGZ®, CGF®, CGB®, LGB®, OGB® and USX® are registered trademarks of Bourse de Montréal Inc.

OIS-MX™, SXF™, SXM™, SCF™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.