

MONTRÉAL EXCHANGE

Statistics



Apr 2016

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Apr 2016	Apr 2015	% CHG	Mar 2016	% CHG	2016	2015	% CHG	Total 2015	Apr 2016	Apr 2015	% CHG	Mar 2016	% CHG	Apr 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	2,178,883	1,740,174	25.2%	2,276,673	-4.3%	9,128,321	7,888,075	15.7%	21,746,698	777,809	638,232	21.9%	774,724	0.4%	135,865	619,168
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	2,178,883	1,740,174	25.2%	2,276,673	-4.3%	9,128,321	7,888,075	15.7%	21,746,698	777,809	638,232	21.9%	774,724	0.4%	135,865	619,168
Short-Term Interest Rate Options - OBX	16,170	87,188	-81.5%	40,494	-60.1%	180,977	318,867	-43.2%	580,007	87,637	218,288	-59.9%	83,977	4.4%	53	499
Bond Futures																
CGZ	0	300	-100.0%	0		0	2,545	-100.0%	2,840	0	195	-100.0%	0		0	0
CGF	2,087	8,310	-74.9%	3,375	-38.2%	26,505	58,758	-54.9%	176,269	4,174	4,134	1.0%	4,160	0.3%	134	886
CGB	1,475,954	964,096	53.1%	1,406,636	4.9%	6,845,196	5,505,701	24.3%	17,913,516	451,807	322,013	40.3%	440,743	2.5%	687,921	2,756,908
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,478,041	972,706	52.0%	1,410,011	4.8%	6,871,701	5,567,004	23.4%	18,092,625	455,981	326,342	39.7%	444,903	2.5%	688,055	2,757,794
Bond Options - OGB	1	0		1	0.0%	1,653	485	240.8%	3,677	1,652	421	292.4%	1,652	0.0%	1	6
Index Futures																
SXF	273,519	253,916	7.7%	799,911	-65.8%	1,954,058	1,516,934	28.8%	5,474,698	216,212	161,784	33.6%	215,911	0.1%	220,382	1,294,712
SXM	1,646	2,026	-18.8%	2,192	-24.9%	7,235	22,224	-67.4%	45,867	648	514	26.1%	332	95.2%	873	2,816
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	6	-16.7%	37	-86.5%	83	92	-9.8%	115	1	1	0.0%	0		5	36
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		0	0	0	0	0		0	0
SXK	0	0		1,300	-100.0%	2,004	0		3,950	2,340	0	2,340	0.0%	0	189	0
SXU	0	0		6	-100.0%	24	0		1,629	1,631	0	1,631	0.0%	0	9	0
Others	0	301	-100.0%	0		0	2,430	-100.0%	2,626	0	103	-100.0%	0		0	0
Total	275,170	256,249	7.4%	803,446	-65.8%	1,963,404	1,541,680	27.4%	5,529,094	220,832	162,402	36.0%	220,214	0.3%	221,260	1,297,762
Index Options																
SXJ	0	0		0		0	0		202	0	0	0	0		0	0
SXO	29,456	12,588	134.0%	81,033	-63.6%	342,818	124,450	175.5%	541,759	124,610	90,424	37.8%	127,052	-1.9%	115	1,115
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	29,456	12,588	134.0%	81,033	-63.6%	342,818	124,450	175.5%	541,961	124,610	90,424	37.8%	127,052	-1.9%	115	1,115
ETF Futures	0	0		0		0	0		0	0	0	0	0		0	0
ETF Options	836,446	438,480	90.8%	755,494	10.7%	3,821,122	1,650,967	131.4%	8,719,474	1,314,387	789,475	66.5%	1,149,591	14.3%	3,608	18,745
Share Futures	0	0		0		0	0		0	0	0	0	0		0	0
Equity Options	2,372,927	1,779,081	33.4%	2,440,139	-2.8%	9,133,882	7,230,767	26.3%	21,456,144	3,030,874	2,534,203	19.6%	2,974,769	1.9%	101,387	378,195
Currency Options - USX	2,677	84	3086.9%	4,820	-44.5%	14,465	1,128	1182.4%	2,491	3,017	306	885.9%	3,059	-1.4%	64	275
Total Futures	3,932,094	2,969,129	32.4%	4,490,130	-12.4%	17,963,426	14,996,759	19.8%	45,368,417	1,454,622	1,126,976	29.1%	1,439,841	1.0%	1,045,180	4,674,724
Total Options	3,257,677	2,317,421	40.6%	3,321,981	-1.9%	13,494,917	9,326,664	44.7%	31,303,754	4,562,177	3,633,117	25.6%	4,340,100	5.1%	105,228	398,835
GRAND TOTAL	7,189,771	5,286,550	36.0%	7,812,111	-8.0%	31,458,343	24,323,423	29.3%	76,672,171	6,016,799	4,760,093	26.4%	5,779,941	4.1%	1,150,408	5,073,559

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Apr 2016	Apr 2015	% CHG	Mar 2016	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	103,756	82,865	25.2%	103,485	0.3%	110,220	94,957	16.1%	260,384
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	103,756	82,865	25.2%	103,485	0.3%	110,220	94,957	16.1%	260,384
Short-Term Interest Rate Options - OBX									
	770	4,151	-81.5%	1,840	-58.2%	2,206	3,770	-41.5%	6,878
Bond Futures									
CGZ	0	14	-100.0%	0		0	31	-100.0%	34
CGF	99	395	-74.9%	153	-35.3%	326	716	-54.5%	2,136
CGB	70,283	45,909	53.1%	63,938	9.9%	83,088	67,767	22.6%	217,867
LGB	0	0		0		0	0		0
Total	70,382	46,318	52.0%	64,091	9.8%	83,414	68,514	21.7%	220,037
Bond Options - OGB									
	0	0		0		20	6	233.3%	44
Index Futures									
SXF	13,024	12,091	7.7%	36,359	-64.2%	23,354	18,019	29.6%	64,945
SXM	78	96	-18.8%	99	-21.2%	86	265	-67.5%	546
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	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	0	0		0		0	0		2
SXK	0	0		59	-100.0%	24	0		47
SXU	0	0		0		0	0		19
Others	0	14	-100.0%	0		0	29	-100.0%	31
Total	13,102	12,201	7.4%	36,518	-64.1%	23,464	18,314	28.1%	65,591
Index Options									
SXJ	0	0		0		0	0		2
SXO	1,402	599	134.1%	3,683	-61.9%	4,175	1,518	175.0%	6,521
SXV	0	0		0		0	0		0
Total	1,402	599	134.1%	3,683	-61.9%	4,175	1,518	175.0%	6,523
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	39,830	20,880	90.8%	34,340	16.0%	46,407	19,750	135.0%	103,344
Share Futures									
	0	0		0		0	0		0
Equity Options									
	112,996	84,718	33.4%	110,915	1.9%	109,988	87,657	25.5%	257,074
Currency Options - USX									
	127	4	3075.0%	219	-42.0%	174	13	1238.5%	28
Total Futures									
	187,240	141,384	32.4%	204,094	-8.3%	217,098	181,785	19.4%	546,012
Total Options									
	155,125	110,352	40.6%	150,997	2.7%	162,970	112,714	44.6%	373,891
GRAND TOTAL	342,365	251,736	36.0%	355,091	-3.6%	380,068	294,499	29.1%	919,903

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.