

MONTRÉAL EXCHANGE

# Statistics



**May 2016**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	May 2016	May 2015	% CHG	Apr 2016	% CHG	2016	2015	% CHG	Total 2015	May 2016	May 2015	% CHG	Apr 2016	% CHG	May 2016	YTD 2016
<b>Short-Term Interest Rate Futures</b>																
BAX	2,006,960	1,431,921	40.2%	2,178,883	-7.9%	11,135,281	9,319,996	19.5%	21,746,698	797,152	673,315	18.4%	777,809	2.5%	126,064	745,232
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
<b>Total</b>	<b>2,006,960</b>	<b>1,431,921</b>	<b>40.2%</b>	<b>2,178,883</b>	<b>-7.9%</b>	<b>11,135,281</b>	<b>9,319,996</b>	<b>19.5%</b>	<b>21,746,698</b>	<b>797,152</b>	<b>673,315</b>	<b>18.4%</b>	<b>777,809</b>	<b>2.5%</b>	<b>126,064</b>	<b>745,232</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>37,150</b>	<b>16,735</b>	<b>122.0%</b>	<b>16,170</b>	<b>129.7%</b>	<b>218,127</b>	<b>335,602</b>	<b>-35.0%</b>	<b>580,007</b>	<b>111,087</b>	<b>224,767</b>	<b>-50.6%</b>	<b>87,637</b>	<b>26.8%</b>	<b>46</b>	<b>545</b>
<b>Bond Futures</b>																
CGZ	0	100	-100.0%	0		0	2,645	-100.0%	2,840	0	245	-100.0%	0		0	0
CGF	12,044	18,144	-33.6%	2,087	477.1%	38,549	76,902	-49.9%	176,269	3,426	3,320	3.2%	4,174	-17.9%	516	1,402
CGB	2,386,773	1,940,316	23.0%	1,475,954	61.7%	9,231,969	7,446,017	24.0%	17,913,516	413,087	299,999	37.7%	451,807	-8.6%	710,174	3,467,082
LGB	0	0		0		0	0		0	0	0	0	0		0	0
<b>Total</b>	<b>2,398,817</b>	<b>1,958,560</b>	<b>22.5%</b>	<b>1,478,041</b>	<b>62.3%</b>	<b>9,270,518</b>	<b>7,525,564</b>	<b>23.2%</b>	<b>18,092,625</b>	<b>416,513</b>	<b>303,564</b>	<b>37.2%</b>	<b>455,981</b>	<b>-8.7%</b>	<b>710,690</b>	<b>3,468,484</b>
<b>Bond Options - OGB</b>	<b>888</b>	<b>227</b>	<b>291.2%</b>	<b>1</b>	<b>88700.0%</b>	<b>2,541</b>	<b>712</b>	<b>256.9%</b>	<b>3,677</b>	<b>888</b>	<b>227</b>	<b>291.2%</b>	<b>1,652</b>	<b>-46.2%</b>	<b>2</b>	<b>8</b>
<b>Index Futures</b>																
SXF	340,717	261,859	30.1%	273,519	24.6%	2,294,775	1,778,793	29.0%	5,474,698	249,673	153,058	63.1%	216,212	15.5%	252,968	1,547,680
SXM	1,501	4,123	-63.6%	1,646	-8.8%	8,736	26,347	-66.8%	45,867	441	2,211	-80.1%	648	-31.9%	559	3,375
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	3	1	200.0%	5	-40.0%	86	93	-7.5%	115	0	0	1	-100.0%	3	39	
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	0	0		0		2,004	0		3,950	2,340	0	2,340	0.0%	0	189	
SXU	0	0		0		24	0		1,629	1,631	0	1,631	0.0%	0	9	
Others	0	156	-100.0%	0		0	2,586	-100.0%	2,626	0	87	-100.0%	0		0	0
<b>Total</b>	<b>342,221</b>	<b>266,139</b>	<b>28.6%</b>	<b>275,170</b>	<b>24.4%</b>	<b>2,305,625</b>	<b>1,807,819</b>	<b>27.5%</b>	<b>5,529,094</b>	<b>254,085</b>	<b>155,356</b>	<b>63.6%</b>	<b>220,832</b>	<b>15.1%</b>	<b>253,530</b>	<b>1,551,292</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		202	0	0	0	0		0	0
SXO	46,816	29,142	60.6%	29,456	58.9%	389,634	153,592	153.7%	541,759	120,740	108,666	11.1%	124,610	-3.1%	185	1,300
SXV	0	0		0		0	0		0	0	0	0	0		0	0
<b>Total</b>	<b>46,816</b>	<b>29,142</b>	<b>60.6%</b>	<b>29,456</b>	<b>58.9%</b>	<b>389,634</b>	<b>153,592</b>	<b>153.7%</b>	<b>541,961</b>	<b>120,740</b>	<b>108,666</b>	<b>11.1%</b>	<b>124,610</b>	<b>-3.1%</b>	<b>185</b>	<b>1,300</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>570,005</b>	<b>718,012</b>	<b>-20.6%</b>	<b>836,446</b>	<b>-31.9%</b>	<b>4,391,127</b>	<b>2,368,979</b>	<b>85.4%</b>	<b>8,719,474</b>	<b>1,168,596</b>	<b>1,138,266</b>	<b>2.7%</b>	<b>1,314,387</b>	<b>-11.1%</b>	<b>3,532</b>	<b>22,277</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>
<b>Equity Options</b>	<b>1,856,421</b>	<b>1,563,024</b>	<b>18.8%</b>	<b>2,372,927</b>	<b>-21.8%</b>	<b>10,990,303</b>	<b>8,793,791</b>	<b>25.0%</b>	<b>21,456,144</b>	<b>2,938,662</b>	<b>2,790,651</b>	<b>5.3%</b>	<b>3,030,874</b>	<b>-3.0%</b>	<b>82,179</b>	<b>460,374</b>
<b>Currency Options - USX</b>	<b>1,549</b>	<b>117</b>	<b>1223.9%</b>	<b>2,677</b>	<b>-42.1%</b>	<b>16,014</b>	<b>1,245</b>	<b>1186.3%</b>	<b>2,491</b>	<b>1,635</b>	<b>356</b>	<b>359.3%</b>	<b>3,017</b>	<b>-45.8%</b>	<b>45</b>	<b>320</b>
<b>Total Futures</b>	<b>4,747,998</b>	<b>3,656,620</b>	<b>29.8%</b>	<b>3,932,094</b>	<b>20.7%</b>	<b>22,711,424</b>	<b>18,653,379</b>	<b>21.8%</b>	<b>45,368,417</b>	<b>1,467,750</b>	<b>1,132,235</b>	<b>29.6%</b>	<b>1,454,622</b>	<b>0.9%</b>	<b>1,090,284</b>	<b>5,765,008</b>
<b>Total Options</b>	<b>2,512,829</b>	<b>2,327,257</b>	<b>8.0%</b>	<b>3,257,677</b>	<b>-22.9%</b>	<b>16,007,746</b>	<b>11,653,921</b>	<b>37.4%</b>	<b>31,303,754</b>	<b>4,341,608</b>	<b>4,262,933</b>	<b>1.8%</b>	<b>4,562,177</b>	<b>-4.8%</b>	<b>85,989</b>	<b>484,824</b>
<b>GRAND TOTAL</b>	<b>7,260,827</b>	<b>5,983,877</b>	<b>21.3%</b>	<b>7,189,771</b>	<b>1.0%</b>	<b>38,719,170</b>	<b>30,307,300</b>	<b>27.8%</b>	<b>76,672,171</b>	<b>5,809,358</b>	<b>5,395,168</b>	<b>7.7%</b>	<b>6,016,799</b>	<b>-3.4%</b>	<b>1,176,273</b>	<b>6,249,832</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2016	May 2015	% CHG	Apr 2016	% CHG	2016	2015	% CHG	Total 2015
<b>Short-Term Interest Rate Futures</b>									
BAX	95,569	71,596	33.5%	103,756	-7.9%	107,290	90,285	18.8%	208,308
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>95,569</b>	<b>71,596</b>	<b>33.5%</b>	<b>103,756</b>	<b>-7.9%</b>	<b>107,290</b>	<b>90,285</b>	<b>18.8%</b>	<b>208,308</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>1,769</b>	<b>836</b>	<b>111.6%</b>	<b>770</b>	<b>129.7%</b>	<b>2,119</b>	<b>3,183</b>	<b>-33.4%</b>	<b>5,503</b>
<b>Bond Futures</b>									
CGZ	0	5	-100.0%	0		0	26	-100.0%	27
CGF	573	907	-36.8%	99	478.8%	375	755	-50.3%	1,709
CGB	113,655	97,015	17.2%	70,283	61.7%	89,201	73,617	21.2%	174,293
LGB	0	0		0		0	0		0
<b>Total</b>	<b>114,228</b>	<b>97,927</b>	<b>16.6%</b>	<b>70,382</b>	<b>62.3%</b>	<b>89,576</b>	<b>74,398</b>	<b>20.4%</b>	<b>176,029</b>
<b>Bond Options - OGB</b>	<b>42</b>	<b>11</b>	<b>281.8%</b>	<b>0</b>		<b>25</b>	<b>7</b>	<b>257.1%</b>	<b>35</b>
<b>Index Futures</b>									
SXF	16,224	13,092	23.9%	13,024	24.6%	21,928	17,033	28.7%	51,956
SXM	71	206	-65.5%	78	-9.0%	83	253	-67.2%	437
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	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		0		19	0		37
SXU	0	0		0		0	0		15
Others	0	7	-100.0%	0		0	24	-100.0%	25
<b>Total</b>	<b>16,295</b>	<b>13,305</b>	<b>22.5%</b>	<b>13,102</b>	<b>24.4%</b>	<b>22,030</b>	<b>17,311</b>	<b>27.3%</b>	<b>52,473</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		2
SXO	2,229	1,457	53.0%	1,402	59.0%	3,786	1,506	151.4%	5,217
SXV	0	0		0		0	0		0
<b>Total</b>	<b>2,229</b>	<b>1,457</b>	<b>53.0%</b>	<b>1,402</b>	<b>59.0%</b>	<b>3,786</b>	<b>1,506</b>	<b>151.4%</b>	<b>5,219</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Options</b>	<b>27,143</b>	<b>35,900</b>	<b>-24.4%</b>	<b>39,830</b>	<b>-31.9%</b>	<b>42,554</b>	<b>22,980</b>	<b>85.2%</b>	<b>82,675</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Equity Options</b>	<b>88,401</b>	<b>78,151</b>	<b>13.1%</b>	<b>112,996</b>	<b>-21.8%</b>	<b>105,670</b>	<b>85,756</b>	<b>23.2%</b>	<b>205,659</b>
<b>Currency Options - USX</b>	<b>73</b>	<b>5</b>	<b>1360.0%</b>	<b>127</b>	<b>-42.5%</b>	<b>153</b>	<b>11</b>	<b>1290.9%</b>	<b>22</b>
<b>Total Futures</b>	<b>226,092</b>	<b>182,828</b>	<b>23.7%</b>	<b>187,240</b>	<b>20.7%</b>	<b>218,896</b>	<b>181,994</b>	<b>20.3%</b>	<b>436,810</b>
<b>Total Options</b>	<b>119,657</b>	<b>116,360</b>	<b>2.8%</b>	<b>155,125</b>	<b>-22.9%</b>	<b>154,307</b>	<b>113,443</b>	<b>36.0%</b>	<b>299,113</b>
<b>GRAND TOTAL</b>	<b>345,749</b>	<b>299,188</b>	<b>15.6%</b>	<b>342,365</b>	<b>1.0%</b>	<b>373,203</b>	<b>295,437</b>	<b>26.3%</b>	<b>735,923</b>

# Listed Products

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## 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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