

MONTRÉAL EXCHANGE

Statistics



Apr 2017

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Apr 2017	Apr 2016	% CHG	Mar 2017	% CHG	2017	2016	% CHG	Total 2016	Apr 2017	Apr 2016	% CHG	Mar 2017	% CHG	Apr 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	1,925,926	2,178,883	-11.6%	2,709,006	-28.9%	8,415,430	9,128,321	-7.8%	26,316,537	771,871	777,809	-0.8%	810,154	-4.7%	119,051	529,721
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
Total	1,925,926	2,178,883	-11.6%	2,709,006	-28.9%	8,415,430	9,128,321	-7.8%	26,316,537	771,871	777,809	-0.8%	810,154	-4.7%	119,051	529,721
Short-Term Interest Rate Options - OBX	37,707	16,170	133.2%	45,265	-16.7%	176,419	180,977	-2.5%	683,247	249,662	87,637	184.9%	251,665	-0.8%	74	281
Bond Futures																
CGZ	0	0		0		0	0		0	0		0		0	0	
CGF	24,964	2,087	1096.2%	30,969	-19.4%	133,840	26,505	405.0%	116,799	5,303	4,174	27.0%	4,673	13.5%	824	3,994
CGB	1,606,305	1,475,954	8.8%	1,763,202	-8.9%	7,762,284	6,845,196	13.4%	20,968,281	459,506	451,807	1.7%	465,374	-1.3%	658,191	2,861,623
LGB	0	0		0		0	0		0	0		0		0	0	
Total	1,631,269	1,478,041	10.4%	1,794,171	-9.1%	7,896,124	6,871,701	14.9%	21,085,080	464,809	455,981	1.9%	470,047	-1.1%	659,015	2,865,617
Bond Options - OGB	37	1	3600.0%	954	-96.1%	2,400	1,653	45.2%	4,553	2,301	1,652	39.3%	2,264	1.6%	1	6
Index Futures																
SXF	314,952	273,519	15.1%	909,861	-65.4%	1,797,319	1,954,058	-8.0%	6,090,257	243,815	216,212	12.8%	238,782	2.1%	255,990	1,076,173
SXM	5,871	1,646	256.7%	7,694	-23.7%	26,466	7,235	265.8%	19,930	580	648	-10.5%	307	88.9%	1,391	6,185
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	36	5	620.0%	5	620.0%	75	83	-9.6%	143	1	1	0.0%	1	0.0%	14	27
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		51	-100.0%	51	0		66	45		45	0.0%	0	15	
SXK	15	0		4	275.0%	19	2,004	-99.1%	2,754	19	2,340	-99.2%	4	375.0%	6	7
SXU	0	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	
Total	320,874	275,170	16.6%	917,615	-65.0%	1,823,930	1,963,404	-7.1%	6,114,184	244,460	220,832	10.7%	239,139	2.2%	257,401	1,082,407
Index Options																
SXJ	0	0		0		0	0		4	0		0		0	0	
SXO	28,010	29,456	-4.9%	3,658	665.7%	46,523	342,818	-86.4%	671,462	56,390	124,610	-54.7%	28,728	96.3%	103	222
SXV	0	0		0		0	0		0	0		0		0	0	
Total	28,010	29,456	-4.9%	3,658	665.7%	46,523	342,818	-86.4%	671,466	56,390	124,610	-54.7%	28,728	96.3%	103	222
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	719,602	836,446	-14.0%	1,618,049	-55.5%	3,842,628	3,821,122	0.6%	11,724,768	1,107,497	1,314,387	-15.7%	1,547,138	-28.4%	3,261	15,032
Share Futures	77,198	0		9,553	708.1%	230,335	0		608	47,289	0	28,662	65.0%	1,255	2,319	
Equity Options	1,588,944	2,372,927	-33.0%	2,026,581	-21.6%	7,573,809	9,133,882	-17.1%	25,284,008	2,410,135	3,030,874	-20.5%	2,754,681	-12.5%	81,009	353,585
Currency Options - USX	442	2,677	-83.5%	1,053	-58.0%	2,515	14,465	-82.6%	19,006	615	3,017	-79.6%	736	-16.4%	43	211
Total Futures	3,955,267	3,932,094	0.6%	5,430,345	-27.2%	18,365,819	17,963,426	2.2%	53,516,409	1,528,429	1,454,622	5.1%	1,548,002	-1.3%	1,036,722	4,480,064
Total Options	2,374,742	3,257,677	-27.1%	3,695,560	-35.7%	11,644,294	13,494,917	-13.7%	38,387,048	3,826,600	4,562,177	-16.1%	4,585,212	-16.5%	84,491	369,337
GRAND TOTAL	6,330,009	7,189,771	-12.0%	9,125,905	-30.6%	30,010,113	31,458,343	-4.6%	91,903,457	5,355,029	6,016,799	-11.0%	6,133,214	-12.7%	1,121,213	4,849,401

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Apr 2017	Apr 2016	% CHG	Mar 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate Futures									
BAX	101,364	103,756	-2.3%	117,782	-13.9%	101,707	110,220	-7.7%	316,560
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	101,364	103,756	-2.3%	117,782	-13.9%	101,707	110,220	-7.7%	316,560
Short-Term Interest Rate Options - OBX	1,984	770	157.7%	1,968	0.8%	2,124	2,206	-3.7%	8,370
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	1,313	99	1226.3%	1,346	-2.5%	1,649	326	405.8%	1,411
CGB	84,542	70,283	20.3%	76,660	10.3%	96,184	83,088	15.8%	251,486
LGB	0	0		0		0	0		0
Total	85,855	70,382	22.0%	78,006	10.1%	97,833	83,414	17.3%	252,897
Bond Options - OGB	1	0		41	-97.6%	28	20	40.0%	54
Index Futures									
SXF	16,576	13,024	27.3%	39,559	-58.1%	21,218	23,354	-9.1%	72,636
SXM	309	78	296.2%	334	-7.5%	323	86	275.6%	238
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	1	0		0		0	0		0
SXA	0	0		0		0	0		0
SXB	0	0		0		0	0		0
SXH	0	0		0		0	0		0
SXY	0	0		2	-100.0%	0	0		0
SXK	0	0		0		0	24	-100.0%	32
SXU	0	0		0		0	0		11
Others	0	0		0		0	0		0
Total	16,886	13,102	28.9%	39,895	-57.7%	21,541	23,464	-8.2%	72,917
Index Options									
SXJ	0	0		0		0	0		0
SXO	1,474	1,402	5.1%	159	827.0%	588	4,175	-85.9%	8,110
SXV	0	0		0		0	0		0
Total	1,474	1,402	5.1%	159	827.0%	588	4,175	-85.9%	8,110
ETF Futures	0	0		0		0	0		0
ETF Options	37,873	39,830	-4.9%	70,349	-46.2%	45,804	46,407	-1.3%	140,748
Share Futures	4,063	0		415	879.0%	2,882	0		8
Equity Options	83,628	112,996	-26.0%	88,112	-5.1%	92,495	109,988	-15.9%	302,270
Currency Options - USX	23	127	-81.9%	45	-48.9%	30	174	-82.8%	226
Total Futures	208,168	187,240	11.2%	236,098	-11.8%	223,963	217,098	3.2%	642,382
Total Options	124,983	155,125	-19.4%	160,674	-22.2%	141,069	162,970	-13.4%	459,778
GRAND TOTAL	333,151	342,365	-2.7%	396,772	-16.0%	365,032	380,068	-4.0%	1,102,160

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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