

MONTRÉAL EXCHANGE

Statistics



Jun 2015

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jun 2015	Jun 2014	% CHG	May 2015	% CHG	2015	2014	% CHG	Total 2014	Jun 2015	Jun 2014	% CHG	May 2015	% CHG	Jun 2015	YTD 2015
Short-Term Interest Rate Futures																
BAX	1,980,411	2,266,717	-12.6%	1,431,921	38.3%	11,300,407	12,068,332	-6.4%	24,640,229	632,183	673,797	-6.2%	673,315	-6.1%	136,715	769,939
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
Total	1,980,411	2,266,717	-12.6%	1,431,921	38.3%	11,300,407	12,068,332	-6.4%	24,640,229	632,183	673,797	-6.2%	673,315	-6.1%	136,715	769,939
Short-Term Interest Rate Options - OBX	41,551	15,614	166.1%	16,735	148.3%	377,153	285,539	32.1%	392,661	105,924	119,880	-11.6%	224,767	-52.9%	151	951
Bond Futures																
CGZ	195	135	44.4%	100	95.0%	2,840	9,024	-68.5%	14,269	0	902	-100.0%	245	-100.0%	2	44
CGF	19,630	13,531	45.1%	18,144	8.2%	96,532	141,300	-31.7%	301,026	4,399	8,723	-49.6%	3,320	32.5%	1,679	5,567
CGB	1,309,659	1,083,885	20.8%	1,940,316	-32.5%	8,755,676	7,396,848	18.4%	14,956,206	328,624	297,616	10.4%	299,999	9.5%	637,886	3,293,418
LGB	0	0		0		0	0		0	0		0		0	0	
Total	1,329,484	1,097,551	21.1%	1,958,560	-32.1%	8,855,048	7,547,172	17.3%	15,271,501	333,023	307,241	8.4%	303,564	9.7%	639,567	3,299,029
Bond Options - OGB	250	0		227	10.1%	962	3,095	-68.9%	5,130	477	1,660	-71.3%	227	110.1%	1	7
Index Futures																
SXF	690,754	532,395	29.7%	261,859	163.8%	2,469,547	2,066,328	19.5%	4,405,739	170,332	135,720	25.5%	153,058	11.3%	321,101	1,545,982
SXM	3,728	6,416	-41.9%	4,123	-9.6%	30,075	45,133	-33.4%	98,767	1,149	449	155.9%	2,211	-48.0%	1,403	9,414
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	0	4	-100.0%	1	-100.0%	93	394	-76.4%	597	0	2	-100.0%	0		0	36
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		0		0	0		0	0		0		0	0	
SXK	0	0		0		0	0		0	0		0		0	0	
SXU	0	0		0		0	0		0	0		0		0	0	
Others	40	223	-82.1%	156	-74.4%	2,626	223	1077.6%	3,308	0	45	-100.0%	87	-100.0%	2	677
Total	694,522	539,038	28.8%	266,139	161.0%	2,502,341	2,112,078	18.5%	4,508,411	171,481	136,216	25.9%	155,356	10.4%	322,506	1,556,109
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	21,137	23,843	-11.3%	29,142	-27.5%	174,729	254,238	-31.3%	428,590	87,963	109,839	-19.9%	108,666	-19.1%	410	1,357
SXV	0	0		0		0	0		0	0		0		0	0	
Total	21,137	23,843	-11.3%	29,142	-27.5%	174,729	254,238	-31.3%	428,590	87,963	109,839	-19.9%	108,666	-19.1%	410	1,357
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	608,328	294,446	106.6%	718,012	-15.3%	2,977,307	1,286,777	131.4%	4,064,224	1,196,426	443,445	169.8%	1,138,266	5.1%	3,030	19,826
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,501,500	1,602,565	-6.3%	1,563,024	-3.9%	10,295,291	10,159,725	1.3%	20,674,540	2,889,667	2,827,366	2.2%	2,790,651	3.5%	60,004	446,366
Currency Options - USX	50	284	-82.4%	117	-57.3%	1,295	1,348	-3.9%	2,170	311	393	-20.9%	356	-12.6%	15	178
Total Futures	4,004,417	3,903,306	2.6%	3,656,620	9.5%	22,657,796	21,727,582	4.3%	44,420,141	1,136,687	1,117,254	1.7%	1,132,235	0.4%	1,098,788	5,625,077
Total Options	2,172,816	1,936,752	12.2%	2,327,257	-6.6%	13,826,737	11,990,722	15.3%	25,567,315	4,280,768	3,502,583	22.2%	4,262,933	0.4%	63,611	468,685
GRAND TOTAL	6,177,233	5,840,058	5.8%	5,983,877	3.2%	36,484,533	33,718,304	8.2%	69,987,456	5,417,455	4,619,837	17.3%	5,395,168	0.4%	1,162,399	6,093,762

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2015	Jun 2014	% CHG	May 2015	% CHG	2015	2014	% CHG	Total 2014
Short-Term Interest Rate Futures									
BAX	90,018	107,938	-16.6%	71,596	25.7%	90,240	96,426	-6.4%	196,506
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	90,018	107,938	-16.6%	71,596	25.7%	90,240	96,426	-6.4%	196,506
Short-Term Interest Rate Options - OBX									
	1,888	743	154.1%	836	125.8%	2,967	2,288	29.7%	3,146
Bond Futures									
CGZ	8	6	33.3%	5	60.0%	23	72	-68.1%	115
CGF	892	644	38.5%	907	-1.7%	778	1,135	-31.5%	2,425
CGB	59,529	51,613	15.3%	97,015	-38.6%	71,269	59,586	19.6%	120,998
LGB	0	0		0		0	0		0
Total	60,429	52,263	15.6%	97,927	-38.3%	72,070	60,793	18.5%	123,538
Bond Options - OGB									
	11	0		11	0.0%	8	26	-69.2%	42
Index Futures									
SXF	31,397	25,352	23.8%	13,092	139.8%	19,427	16,484	17.9%	35,013
SXM	169	305	-44.6%	206	-18.0%	239	361	-33.8%	786
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	3	-100.0%	4
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		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Others	1	18	-94.4%	7	-85.7%	20	3	566.7%	27
Total	31,567	25,675	22.9%	13,305	137.3%	19,686	16,851	16.8%	35,830
Index Options									
SXJ	0	0		0		0	0		0
SXO	960	1,135	-15.4%	1,457	-34.1%	1,415	2,004	-29.4%	3,382
SXV	0	0		0		0	0		0
Total	960	1,135	-15.4%	1,457	-34.1%	1,415	2,004	-29.4%	3,382
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	27,651	14,021	97.2%	35,900	-23.0%	23,759	10,344	129.7%	32,211
Share Futures									
	0	0		0		0	0		0
Equity Options									
	68,250	76,312	-10.6%	78,151	-12.7%	82,838	81,420	1.7%	164,771
Currency Options - USX									
	2	13	-84.6%	5	-60.0%	10	10	0.0%	16
Total Futures	182,014	185,876	-2.1%	182,828	-0.4%	181,996	174,070	4.6%	355,874
Total Options	98,762	92,224	7.1%	116,360	-15.1%	110,997	96,092	15.5%	203,568
GRAND TOTAL	280,776	278,100	1.0%	299,188	-6.2%	292,993	270,162	8.5%	559,442

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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