

MONTRÉAL EXCHANGE

# Statistics



**Jul 2015**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jul 2015	Jul 2014	% CHG	Jun 2015	% CHG	2015	2014	% CHG	Total 2014	Jul 2015	Jul 2014	% CHG	Jun 2015	% CHG	Jul 2015	YTD 2015
<b>Short-Term Interest Rate Futures</b>																
BAX	1,818,394	1,861,163	-2.3%	1,980,411	-8.2%	13,118,801	13,929,495	-5.8%	24,640,229	718,751	740,508	-2.9%	632,183	13.7%	125,796	895,735
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>1,818,394</b>	<b>1,861,163</b>	<b>-2.3%</b>	<b>1,980,411</b>	<b>-8.2%</b>	<b>13,118,801</b>	<b>13,929,495</b>	<b>-5.8%</b>	<b>24,640,229</b>	<b>718,751</b>	<b>740,508</b>	<b>-2.9%</b>	<b>632,183</b>	<b>13.7%</b>	<b>125,796</b>	<b>895,735</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>59,942</b>	<b>11,835</b>	<b>406.5%</b>	<b>41,551</b>	<b>44.3%</b>	<b>437,095</b>	<b>297,374</b>	<b>47.0%</b>	<b>392,661</b>	<b>109,955</b>	<b>121,988</b>	<b>-9.9%</b>	<b>105,924</b>	<b>3.8%</b>	<b>162</b>	<b>1,113</b>
<b>Bond Futures</b>																
CGZ	0	76	-100.0%	195	-100.0%	2,840	9,100	-68.8%	14,269	0	952	-100.0%	0		0	44
CGF	13,207	13,257	-0.4%	19,630	-32.7%	109,739	154,557	-29.0%	301,026	8,053	7,689	4.7%	4,399	83.1%	617	6,184
CGB	1,217,983	930,449	30.9%	1,309,659	-7.0%	9,973,659	8,327,297	19.8%	14,956,206	372,414	339,528	9.7%	328,624	13.3%	538,873	3,832,291
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>1,231,190</b>	<b>943,782</b>	<b>30.5%</b>	<b>1,329,484</b>	<b>-7.4%</b>	<b>10,086,238</b>	<b>8,490,954</b>	<b>18.8%</b>	<b>15,271,501</b>	<b>380,467</b>	<b>348,169</b>	<b>9.3%</b>	<b>333,023</b>	<b>14.2%</b>	<b>539,490</b>	<b>3,838,519</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>250</b>	<b>-100.0%</b>	<b>962</b>	<b>3,095</b>	<b>-68.9%</b>	<b>5,130</b>	<b>477</b>	<b>1,660</b>	<b>-71.3%</b>	<b>477</b>	<b>0.0%</b>	<b>0</b>	<b>7</b>
<b>Index Futures</b>																
SXF	335,763	236,494	42.0%	690,754	-51.4%	2,805,310	2,302,822	21.8%	4,405,739	185,627	150,807	23.1%	170,332	9.0%	268,257	1,814,239
SXM	1,612	5,825	-72.3%	3,728	-56.8%	31,687	50,958	-37.8%	98,767	1,311	907	44.5%	1,149	14.1%	949	10,363
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	9	2	350.0%	0		102	396	-74.2%	597	1	4	-75.0%	0		7	43
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	4	0		0		4	0		0	0		0		4	4	
SXK	0	0		0		0	0		0	0		0		0	0	
SXU	0	0		0		0	0		0	0		0		0	0	
Others	0	196	-100.0%	40	-100.0%	2,626	419	526.7%	3,308	0	44	-100.0%	0		0	677
<b>Total</b>	<b>337,388</b>	<b>242,517</b>	<b>39.1%</b>	<b>694,522</b>	<b>-51.4%</b>	<b>2,839,729</b>	<b>2,354,595</b>	<b>20.6%</b>	<b>4,508,411</b>	<b>186,939</b>	<b>151,762</b>	<b>23.2%</b>	<b>171,481</b>	<b>9.0%</b>	<b>269,217</b>	<b>1,825,326</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	37,075	20,198	83.6%	21,137	75.4%	211,804	274,436	-22.8%	428,590	111,136	105,231	5.6%	87,963	26.3%	317	1,674
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>37,075</b>	<b>20,198</b>	<b>83.6%</b>	<b>21,137</b>	<b>75.4%</b>	<b>211,804</b>	<b>274,436</b>	<b>-22.8%</b>	<b>428,590</b>	<b>111,136</b>	<b>105,231</b>	<b>5.6%</b>	<b>87,963</b>	<b>26.3%</b>	<b>317</b>	<b>1,674</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>ETF Options</b>	<b>1,859,511</b>	<b>455,994</b>	<b>307.8%</b>	<b>608,328</b>	<b>205.7%</b>	<b>4,836,818</b>	<b>1,742,771</b>	<b>177.5%</b>	<b>4,064,224</b>	<b>1,906,942</b>	<b>689,792</b>	<b>176.5%</b>	<b>1,196,426</b>	<b>59.4%</b>	<b>3,241</b>	<b>23,067</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>Equity Options</b>	<b>2,013,045</b>	<b>1,837,465</b>	<b>9.6%</b>	<b>1,501,500</b>	<b>34.1%</b>	<b>12,308,336</b>	<b>11,997,190</b>	<b>2.6%</b>	<b>20,674,540</b>	<b>2,756,578</b>	<b>2,844,103</b>	<b>-3.1%</b>	<b>2,889,667</b>	<b>-4.6%</b>	<b>72,982</b>	<b>519,348</b>
<b>Currency Options - USX</b>	<b>194</b>	<b>49</b>	<b>295.9%</b>	<b>50</b>	<b>288.0%</b>	<b>1,489</b>	<b>1,397</b>	<b>6.6%</b>	<b>2,170</b>	<b>309</b>	<b>423</b>	<b>-27.0%</b>	<b>311</b>	<b>-0.6%</b>	<b>37</b>	<b>215</b>
<b>Total Futures</b>	<b>3,386,972</b>	<b>3,047,462</b>	<b>11.1%</b>	<b>4,004,417</b>	<b>-15.4%</b>	<b>26,044,768</b>	<b>24,775,044</b>	<b>5.1%</b>	<b>44,420,141</b>	<b>1,286,157</b>	<b>1,240,439</b>	<b>3.7%</b>	<b>1,136,687</b>	<b>13.1%</b>	<b>934,503</b>	<b>6,559,580</b>
<b>Total Options</b>	<b>3,969,767</b>	<b>2,325,541</b>	<b>70.7%</b>	<b>2,172,816</b>	<b>82.7%</b>	<b>17,796,504</b>	<b>14,316,263</b>	<b>24.3%</b>	<b>25,567,315</b>	<b>4,885,397</b>	<b>3,763,197</b>	<b>29.8%</b>	<b>4,280,768</b>	<b>14.1%</b>	<b>76,739</b>	<b>545,424</b>
<b>GRAND TOTAL</b>	<b>7,356,739</b>	<b>5,373,003</b>	<b>36.9%</b>	<b>6,177,233</b>	<b>19.1%</b>	<b>43,841,272</b>	<b>39,091,307</b>	<b>12.2%</b>	<b>69,987,456</b>	<b>6,171,554</b>	<b>5,003,636</b>	<b>23.3%</b>	<b>5,417,455</b>	<b>13.9%</b>	<b>1,011,242</b>	<b>7,105,004</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2015	Jul 2014	% CHG	Jun 2015	% CHG	2015	2014	% CHG	Total 2014
<b>Short-Term Interest Rate Futures</b>									
BAX	82,654	84,598	-2.3%	90,018	-8.2%	89,157	94,736	-5.9%	168,434
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>82,654</b>	<b>84,598</b>	<b>-2.3%</b>	<b>90,018</b>	<b>-8.2%</b>	<b>89,157</b>	<b>94,736</b>	<b>-5.9%</b>	<b>168,434</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,724</b>	<b>537</b>	<b>407.3%</b>	<b>1,888</b>	<b>44.3%</b>	<b>2,932</b>	<b>2,037</b>	<b>43.9%</b>	<b>2,697</b>
<b>Bond Futures</b>									
CGZ	0	3	-100.0%	8	-100.0%	20	62	-67.7%	99
CGF	600	602	-0.3%	892	-32.7%	752	1,059	-29.0%	2,079
CGB	55,362	42,293	30.9%	59,529	-7.0%	68,996	57,116	20.8%	103,713
LGB	0	0		0		0	0		0
<b>Total</b>	<b>55,962</b>	<b>42,898</b>	<b>30.5%</b>	<b>60,429</b>	<b>-7.4%</b>	<b>69,768</b>	<b>58,237</b>	<b>19.8%</b>	<b>105,891</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>11</b>	<b>-100.0%</b>	<b>7</b>	<b>22</b>	<b>-68.2%</b>	<b>36</b>
<b>Index Futures</b>									
SXF	15,261	10,749	42.0%	31,397	-51.4%	18,832	15,665	20.2%	30,011
SXM	73	264	-72.3%	169	-56.8%	215	347	-38.0%	674
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	2	-100.0%	3
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	0	8	-100.0%	1	-100.0%	18	4	350.0%	23
<b>Total</b>	<b>15,334</b>	<b>11,021</b>	<b>39.1%</b>	<b>31,567</b>	<b>-51.4%</b>	<b>19,065</b>	<b>16,018</b>	<b>19.0%</b>	<b>30,711</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	1,685	918	83.6%	960	75.5%	1,453	1,849	-21.4%	2,899
SXV	0	0		0		0	0		0
<b>Total</b>	<b>1,685</b>	<b>918</b>	<b>83.6%</b>	<b>960</b>	<b>75.5%</b>	<b>1,453</b>	<b>1,849</b>	<b>-21.4%</b>	<b>2,899</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>84,523</b>	<b>20,727</b>	<b>307.8%</b>	<b>27,651</b>	<b>205.7%</b>	<b>32,439</b>	<b>11,827</b>	<b>174.3%</b>	<b>27,609</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>91,502</b>	<b>83,521</b>	<b>9.6%</b>	<b>68,250</b>	<b>34.1%</b>	<b>84,076</b>	<b>81,721</b>	<b>2.9%</b>	<b>141,232</b>
<b>Currency Options - USX</b>	<b>8</b>	<b>2</b>	<b>300.0%</b>	<b>2</b>	<b>300.0%</b>	<b>10</b>	<b>9</b>	<b>11.1%</b>	<b>14</b>
<b>Total Futures</b>	<b>153,950</b>	<b>138,517</b>	<b>11.1%</b>	<b>182,014</b>	<b>-15.4%</b>	<b>177,990</b>	<b>168,991</b>	<b>5.3%</b>	<b>305,036</b>
<b>Total Options</b>	<b>180,442</b>	<b>105,705</b>	<b>70.7%</b>	<b>98,762</b>	<b>82.7%</b>	<b>120,917</b>	<b>97,465</b>	<b>24.1%</b>	<b>174,487</b>
<b>GRAND TOTAL</b>	<b>334,392</b>	<b>244,222</b>	<b>36.9%</b>	<b>280,776</b>	<b>19.1%</b>	<b>298,907</b>	<b>266,456</b>	<b>12.2%</b>	<b>479,523</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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