

MONTRÉAL EXCHANGE

# Statistics



**Aug 2015**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Aug 2015	Aug 2014	% CHG	Jul 2015	% CHG	2015	2014	% CHG	Total 2014	Aug 2015	Aug 2014	% CHG	Jul 2015	% CHG	Aug 2015	YTD 2015
<b>Short-Term Interest Rate Futures</b>																
BAX	1,333,776	1,651,459	-19.2%	1,818,394	-26.7%	14,452,577	15,580,954	-7.2%	24,640,229	742,147	694,861	6.8%	718,751	3.3%	101,966	997,701
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>1,333,776</b>	<b>1,651,459</b>	<b>-19.2%</b>	<b>1,818,394</b>	<b>-26.7%</b>	<b>14,452,577</b>	<b>15,580,954</b>	<b>-7.2%</b>	<b>24,640,229</b>	<b>742,147</b>	<b>694,861</b>	<b>6.8%</b>	<b>718,751</b>	<b>3.3%</b>	<b>101,966</b>	<b>997,701</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>42,772</b>	<b>11,527</b>	<b>271.1%</b>	<b>59,942</b>	<b>-28.6%</b>	<b>479,867</b>	<b>308,901</b>	<b>55.3%</b>	<b>392,661</b>	<b>126,011</b>	<b>126,920</b>	<b>-0.7%</b>	<b>109,955</b>	<b>14.6%</b>	<b>177</b>	<b>1,290</b>
<b>Bond Futures</b>																
CGZ	0	2,093	-100.0%	0		2,840	11,193	-74.6%	14,269	0	936	-100.0%	0		0	44
CGF	28,929	34,733	-16.7%	13,207	119.0%	138,668	189,290	-26.7%	301,026	8,083	8,129	-0.6%	8,053	0.4%	465	6,649
CGB	2,350,745	1,689,179	39.2%	1,217,983	93.0%	12,324,404	10,016,476	23.0%	14,956,206	403,457	350,968	15.0%	372,414	8.3%	594,815	4,427,106
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>2,379,674</b>	<b>1,726,005</b>	<b>37.9%</b>	<b>1,231,190</b>	<b>93.3%</b>	<b>12,465,912</b>	<b>10,216,959</b>	<b>22.0%</b>	<b>15,271,501</b>	<b>411,540</b>	<b>360,033</b>	<b>14.3%</b>	<b>380,467</b>	<b>8.2%</b>	<b>595,280</b>	<b>4,433,799</b>
<b>Bond Options - OGB</b>	<b>540</b>	<b>1,253</b>	<b>-56.9%</b>	<b>0</b>		<b>1,502</b>	<b>4,348</b>	<b>-65.5%</b>	<b>5,130</b>	<b>540</b>	<b>1,253</b>	<b>-56.9%</b>	<b>477</b>	<b>13.2%</b>	<b>1</b>	<b>8</b>
<b>Index Futures</b>																
SXF	354,748	222,921	59.1%	335,763	5.7%	3,160,058	2,525,743	25.1%	4,405,739	196,586	151,191	30.0%	185,627	5.9%	282,989	2,097,228
SXM	2,317	5,832	-60.3%	1,612	43.7%	34,004	56,790	-40.1%	98,767	1,293	2,125	-39.2%	1,311	-1.4%	974	11,337
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	14	-100.0%	9	-100.0%	102	410	-75.1%	597	1	2	-50.0%	1	0.0%	0	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	0	0		4	-100.0%	4	0		0	0		0		0	4	
SXK	40	0		0		40	0		0	40		0		0	1	
SXU	0	0		0		0	0		0	0		0		0	0	
Others	0	378	-100.0%	0		2,626	797	229.5%	3,308	0	56	-100.0%	0		0	677
<b>Total</b>	<b>357,105</b>	<b>229,145</b>	<b>55.8%</b>	<b>337,388</b>	<b>5.8%</b>	<b>3,196,834</b>	<b>2,583,740</b>	<b>23.7%</b>	<b>4,508,411</b>	<b>197,920</b>	<b>153,374</b>	<b>29.0%</b>	<b>186,939</b>	<b>5.9%</b>	<b>283,964</b>	<b>2,109,290</b>
<b>Index Options</b>																
SXJ	200	0		0		200	0		0	200		0		0	1	1
SXO	85,439	21,072	305.5%	37,075	130.4%	297,243	295,508	0.6%	428,590	142,826	106,791	33.7%	111,136	28.5%	405	2,079
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>85,639</b>	<b>21,072</b>	<b>306.4%</b>	<b>37,075</b>	<b>131.0%</b>	<b>297,443</b>	<b>295,508</b>	<b>0.7%</b>	<b>428,590</b>	<b>143,026</b>	<b>106,791</b>	<b>33.9%</b>	<b>111,136</b>	<b>28.7%</b>	<b>406</b>	<b>2,080</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>594,458</b>	<b>191,822</b>	<b>209.9%</b>	<b>1,859,511</b>	<b>-68.0%</b>	<b>5,431,276</b>	<b>1,934,593</b>	<b>180.7%</b>	<b>4,064,224</b>	<b>1,959,234</b>	<b>686,113</b>	<b>185.6%</b>	<b>1,906,942</b>	<b>2.7%</b>	<b>4,151</b>	<b>27,218</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>1,746,205</b>	<b>1,439,278</b>	<b>21.3%</b>	<b>2,013,045</b>	<b>-13.3%</b>	<b>14,054,541</b>	<b>13,436,468</b>	<b>4.6%</b>	<b>20,674,540</b>	<b>2,840,061</b>	<b>2,854,911</b>	<b>-0.5%</b>	<b>2,756,578</b>	<b>3.0%</b>	<b>71,007</b>	<b>590,355</b>
<b>Currency Options - USX</b>	<b>236</b>	<b>48</b>	<b>391.7%</b>	<b>194</b>	<b>21.6%</b>	<b>1,725</b>	<b>1,445</b>	<b>19.4%</b>	<b>2,170</b>	<b>360</b>	<b>447</b>	<b>-19.5%</b>	<b>309</b>	<b>16.5%</b>	<b>34</b>	<b>249</b>
<b>Total Futures</b>	<b>4,070,555</b>	<b>3,606,609</b>	<b>12.9%</b>	<b>3,386,972</b>	<b>20.2%</b>	<b>30,115,323</b>	<b>28,381,653</b>	<b>6.1%</b>	<b>44,420,141</b>	<b>1,351,607</b>	<b>1,208,268</b>	<b>11.9%</b>	<b>1,286,157</b>	<b>5.1%</b>	<b>981,210</b>	<b>7,540,790</b>
<b>Total Options</b>	<b>2,469,850</b>	<b>1,665,000</b>	<b>48.3%</b>	<b>3,969,767</b>	<b>-37.8%</b>	<b>20,266,354</b>	<b>15,981,263</b>	<b>26.8%</b>	<b>25,567,315</b>	<b>5,069,232</b>	<b>3,776,435</b>	<b>34.2%</b>	<b>4,885,397</b>	<b>3.8%</b>	<b>75,776</b>	<b>621,200</b>
<b>GRAND TOTAL</b>	<b>6,540,405</b>	<b>5,271,609</b>	<b>24.1%</b>	<b>7,356,739</b>	<b>-11.1%</b>	<b>50,381,677</b>	<b>44,362,916</b>	<b>13.6%</b>	<b>69,987,456</b>	<b>6,420,839</b>	<b>4,984,703</b>	<b>28.8%</b>	<b>6,171,554</b>	<b>4.0%</b>	<b>1,056,986</b>	<b>8,161,990</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2015	Aug 2014	% CHG	Jul 2015	% CHG	2015	2014	% CHG	Total 2014
<b>Short-Term Interest Rate Futures</b>									
BAX	66,688	82,572	-19.2%	82,654	-19.3%	86,348	93,215	-7.4%	147,380
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>66,688</b>	<b>82,572</b>	<b>-19.2%</b>	<b>82,654</b>	<b>-19.3%</b>	<b>86,348</b>	<b>93,215</b>	<b>-7.4%</b>	<b>147,380</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>2,138</b>	<b>576</b>	<b>271.2%</b>	<b>2,724</b>	<b>-21.5%</b>	<b>2,833</b>	<b>1,855</b>	<b>52.7%</b>	<b>2,360</b>
<b>Bond Futures</b>									
CGZ	0	104	-100.0%	0		17	68	-75.0%	86
CGF	1,446	1,736	-16.7%	600	141.0%	839	1,143	-26.6%	1,819
CGB	117,537	84,458	39.2%	55,362	112.3%	75,064	60,533	24.0%	90,749
LGB	0	0		0		0	0		0
<b>Total</b>	<b>118,983</b>	<b>86,298</b>	<b>37.9%</b>	<b>55,962</b>	<b>112.6%</b>	<b>75,920</b>	<b>61,744</b>	<b>23.0%</b>	<b>92,654</b>
<b>Bond Options - OGB</b>									
	<b>27</b>	<b>62</b>	<b>-56.5%</b>	<b>0</b>		<b>9</b>	<b>27</b>	<b>-66.7%</b>	<b>32</b>
<b>Index Futures</b>									
SXF	17,737	11,146	59.1%	15,261	16.2%	18,695	15,100	23.8%	26,260
SXM	115	291	-60.5%	73	57.5%	203	340	-40.3%	590
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	2	0		0		0	0		0
SXU	0	0		0		0	0		0
Others	0	18	-100.0%	0		15	6	150.0%	20
<b>Total</b>	<b>17,854</b>	<b>11,455</b>	<b>55.9%</b>	<b>15,334</b>	<b>16.4%</b>	<b>18,913</b>	<b>15,448</b>	<b>22.4%</b>	<b>26,873</b>
<b>Index Options</b>									
SXJ	10	0		0		1	0		0
SXO	4,271	1,053	305.6%	1,685	153.5%	1,806	1,750	3.2%	2,536
SXV	0	0		0		0	0		0
<b>Total</b>	<b>4,281</b>	<b>1,053</b>	<b>306.6%</b>	<b>1,685</b>	<b>154.1%</b>	<b>1,807</b>	<b>1,750</b>	<b>3.3%</b>	<b>2,536</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>29,722</b>	<b>9,591</b>	<b>209.9%</b>	<b>84,523</b>	<b>-64.8%</b>	<b>32,100</b>	<b>11,547</b>	<b>178.0%</b>	<b>24,158</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>87,310</b>	<b>71,963</b>	<b>21.3%</b>	<b>91,502</b>	<b>-4.6%</b>	<b>84,480</b>	<b>80,501</b>	<b>4.9%</b>	<b>123,578</b>
<b>Currency Options - USX</b>									
	<b>11</b>	<b>2</b>	<b>450.0%</b>	<b>8</b>	<b>37.5%</b>	<b>10</b>	<b>8</b>	<b>25.0%</b>	<b>12</b>
<b>Total Futures</b>	<b>203,525</b>	<b>180,325</b>	<b>12.9%</b>	<b>153,950</b>	<b>32.2%</b>	<b>181,181</b>	<b>170,407</b>	<b>6.3%</b>	<b>266,907</b>
<b>Total Options</b>	<b>123,489</b>	<b>83,247</b>	<b>48.3%</b>	<b>180,442</b>	<b>-31.6%</b>	<b>121,239</b>	<b>95,688</b>	<b>26.7%</b>	<b>152,676</b>
<b>GRAND TOTAL</b>	<b>327,014</b>	<b>263,572</b>	<b>24.1%</b>	<b>334,392</b>	<b>-2.2%</b>	<b>302,420</b>	<b>266,095</b>	<b>13.7%</b>	<b>419,583</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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