

MONTRÉAL EXCHANGE

# Statistics



**Sep 2015**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Sep 2015	Sep 2014	% CHG	Aug 2015	% CHG	2015	2014	% CHG	Total 2014	Sep 2015	Sep 2014	% CHG	Aug 2015	% CHG	Sep 2015	YTD 2015
<b>Short-Term Interest Rate Futures</b>																
BAX	1,903,753	2,611,626	-27.1%	1,333,776	42.7%	16,356,330	18,192,580	-10.1%	24,640,229	630,160	725,486	-13.1%	742,147	-15.1%	124,072	1,121,773
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>1,903,753</b>	<b>2,611,626</b>	<b>-27.1%</b>	<b>1,333,776</b>	<b>42.7%</b>	<b>16,356,330</b>	<b>18,192,580</b>	<b>-10.1%</b>	<b>24,640,229</b>	<b>630,160</b>	<b>725,486</b>	<b>-13.1%</b>	<b>742,147</b>	<b>-15.1%</b>	<b>124,072</b>	<b>1,121,773</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>18,014</b>	<b>25,717</b>	<b>-30.0%</b>	<b>42,772</b>	<b>-57.9%</b>	<b>497,881</b>	<b>334,618</b>	<b>48.8%</b>	<b>392,661</b>	<b>63,649</b>	<b>105,538</b>	<b>-39.7%</b>	<b>126,011</b>	<b>-49.5%</b>	<b>78</b>	<b>1,368</b>
<b>Bond Futures</b>																
CGZ	0	718	-100.0%	0		2,840	11,911	-76.2%	14,269	0	721	-100.0%	0		0	44
CGF	10,317	15,146	-31.9%	28,929	-64.3%	148,985	204,436	-27.1%	301,026	6,197	12,956	-52.2%	8,083	-23.3%	231	6,880
CGB	1,169,265	967,899	20.8%	2,350,745	-50.3%	13,493,669	10,984,375	22.8%	14,956,206	399,653	334,192	19.6%	403,457	-0.9%	519,492	4,946,598
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>1,179,582</b>	<b>983,763</b>	<b>19.9%</b>	<b>2,379,674</b>	<b>-50.4%</b>	<b>13,645,494</b>	<b>11,200,722</b>	<b>21.8%</b>	<b>15,271,501</b>	<b>405,850</b>	<b>347,869</b>	<b>16.7%</b>	<b>411,540</b>	<b>-1.4%</b>	<b>519,723</b>	<b>4,953,522</b>
<b>Bond Options - OGB</b>	<b>290</b>	<b>0</b>		<b>540</b>	<b>-46.3%</b>	<b>1,792</b>	<b>4,348</b>	<b>-58.8%</b>	<b>5,130</b>	<b>830</b>	<b>1,253</b>	<b>-33.8%</b>	<b>540</b>	<b>53.7%</b>	<b>2</b>	<b>10</b>
<b>Index Futures</b>																
SXF	815,163	615,784	32.4%	354,748	129.8%	3,975,221	3,141,527	26.5%	4,405,739	214,020	136,481	56.8%	196,586	8.9%	350,809	2,448,037
SXM	3,678	8,586	-57.2%	2,317	58.7%	37,682	65,376	-42.4%	98,767	617	2,544	-75.7%	1,293	-52.3%	1,249	12,586
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	2	94	-97.9%	0		104	504	-79.4%	597	1	22	-95.5%	1	0.0%	2	45
SXA	20	0		0		20	0		0	0		0		3	3	
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		4	0		0	0		0		0	4	
SXK	0	0		40	-100.0%	40	0		0	0		40	-100.0%	0	1	
SXU	0	0		0		0	0		0	0		0		0	0	
Others	0	541	-100.0%	0		2,626	1,338	96.3%	3,308	0	100	-100.0%	0		0	677
<b>Total</b>	<b>818,863</b>	<b>625,005</b>	<b>31.0%</b>	<b>357,105</b>	<b>129.3%</b>	<b>4,015,697</b>	<b>3,208,745</b>	<b>25.1%</b>	<b>4,508,411</b>	<b>214,638</b>	<b>139,147</b>	<b>54.3%</b>	<b>197,920</b>	<b>8.4%</b>	<b>352,063</b>	<b>2,461,353</b>
<b>Index Options</b>																
SXJ	0	0		200	-100.0%	200	0		0	0		200	-100.0%	0	1	
SXO	84,650	20,911	304.8%	85,439	-0.9%	381,893	316,419	20.7%	428,590	153,604	89,380	71.9%	142,826	7.5%	371	2,450
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>84,650</b>	<b>20,911</b>	<b>304.8%</b>	<b>85,639</b>	<b>-1.2%</b>	<b>382,093</b>	<b>316,419</b>	<b>20.8%</b>	<b>428,590</b>	<b>153,604</b>	<b>89,380</b>	<b>71.9%</b>	<b>143,026</b>	<b>7.4%</b>	<b>371</b>	<b>2,451</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>587,644</b>	<b>403,298</b>	<b>45.7%</b>	<b>594,458</b>	<b>-1.1%</b>	<b>6,018,920</b>	<b>2,337,891</b>	<b>157.5%</b>	<b>4,064,224</b>	<b>1,730,324</b>	<b>557,775</b>	<b>210.2%</b>	<b>1,959,234</b>	<b>-11.7%</b>	<b>3,227</b>	<b>30,445</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>1,537,758</b>	<b>1,484,235</b>	<b>3.6%</b>	<b>1,746,205</b>	<b>-11.9%</b>	<b>15,592,299</b>	<b>14,920,703</b>	<b>4.5%</b>	<b>20,674,540</b>	<b>2,909,146</b>	<b>2,880,368</b>	<b>1.0%</b>	<b>2,840,061</b>	<b>2.4%</b>	<b>58,363</b>	<b>648,718</b>
<b>Currency Options - USX</b>	<b>298</b>	<b>257</b>	<b>16.0%</b>	<b>236</b>	<b>26.3%</b>	<b>2,023</b>	<b>1,702</b>	<b>18.9%</b>	<b>2,170</b>	<b>357</b>	<b>337</b>	<b>5.9%</b>	<b>360</b>	<b>-0.8%</b>	<b>40</b>	<b>289</b>
<b>Total Futures</b>	<b>3,902,198</b>	<b>4,220,394</b>	<b>-7.5%</b>	<b>4,070,555</b>	<b>-4.1%</b>	<b>34,017,521</b>	<b>32,602,047</b>	<b>4.3%</b>	<b>44,420,141</b>	<b>1,250,648</b>	<b>1,212,502</b>	<b>3.1%</b>	<b>1,351,607</b>	<b>-7.5%</b>	<b>995,858</b>	<b>8,536,648</b>
<b>Total Options</b>	<b>2,228,654</b>	<b>1,934,418</b>	<b>15.2%</b>	<b>2,469,850</b>	<b>-9.8%</b>	<b>22,495,008</b>	<b>17,915,681</b>	<b>25.6%</b>	<b>25,567,315</b>	<b>4,857,910</b>	<b>3,634,651</b>	<b>33.7%</b>	<b>5,069,232</b>	<b>-4.2%</b>	<b>62,081</b>	<b>683,281</b>
<b>GRAND TOTAL</b>	<b>6,130,852</b>	<b>6,154,812</b>	<b>-0.4%</b>	<b>6,540,405</b>	<b>-6.3%</b>	<b>56,512,529</b>	<b>50,517,728</b>	<b>11.9%</b>	<b>69,987,456</b>	<b>6,108,558</b>	<b>4,847,153</b>	<b>26.0%</b>	<b>6,420,839</b>	<b>-4.9%</b>	<b>1,057,939</b>	<b>9,219,929</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2015	Sep 2014	% CHG	Aug 2015	% CHG	2015	2014	% CHG	Total 2014
<b>Short-Term Interest Rate Futures</b>									
BAX	90,654	124,363	-27.1%	66,688	35.9%	86,826	96,676	-10.2%	131,004
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>90,654</b>	<b>124,363</b>	<b>-27.1%</b>	<b>66,688</b>	<b>35.9%</b>	<b>86,826</b>	<b>96,676</b>	<b>-10.2%</b>	<b>131,004</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>857</b>	<b>1,224</b>	<b>-30.0%</b>	<b>2,138</b>	<b>-59.9%</b>	<b>2,613</b>	<b>1,785</b>	<b>46.4%</b>	<b>2,097</b>
<b>Bond Futures</b>									
CGZ	0	34	-100.0%	0		15	64	-76.6%	77
CGF	491	721	-31.9%	1,446	-66.0%	800	1,096	-27.0%	1,617
CGB	55,679	46,090	20.8%	117,537	-52.6%	72,910	58,929	23.7%	80,666
LGB	0	0		0		0	0		0
<b>Total</b>	<b>56,170</b>	<b>46,845</b>	<b>19.9%</b>	<b>118,983</b>	<b>-52.8%</b>	<b>73,725</b>	<b>60,089</b>	<b>22.7%</b>	<b>82,360</b>
<b>Bond Options - OGB</b>									
	<b>13</b>	<b>0</b>		<b>27</b>	<b>-51.9%</b>	<b>10</b>	<b>24</b>	<b>-58.3%</b>	<b>28</b>
<b>Index Futures</b>									
SXF	38,817	29,323	32.4%	17,737	118.8%	20,931	16,680	25.5%	23,342
SXM	175	408	-57.1%	115	52.2%	200	348	-42.5%	524
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	4	-100.0%	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		2	-100.0%	0	0		0
SXU	0	0		0		0	0		0
Others	0	25	-100.0%	0		14	8	75.0%	18
<b>Total</b>	<b>38,992</b>	<b>29,760</b>	<b>31.0%</b>	<b>17,854</b>	<b>118.4%</b>	<b>21,145</b>	<b>17,038</b>	<b>24.1%</b>	<b>23,887</b>
<b>Index Options</b>									
SXJ	0	0		10	-100.0%	1	0		0
SXO	4,030	995	305.0%	4,271	-5.6%	2,053	1,666	23.2%	2,254
SXV	0	0		0		0	0		0
<b>Total</b>	<b>4,030</b>	<b>995</b>	<b>305.0%</b>	<b>4,281</b>	<b>-5.9%</b>	<b>2,054</b>	<b>1,666</b>	<b>23.3%</b>	<b>2,254</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>27,983</b>	<b>19,204</b>	<b>45.7%</b>	<b>29,722</b>	<b>-5.9%</b>	<b>31,642</b>	<b>12,398</b>	<b>155.2%</b>	<b>21,474</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>73,226</b>	<b>70,677</b>	<b>3.6%</b>	<b>87,310</b>	<b>-16.1%</b>	<b>83,230</b>	<b>79,409</b>	<b>4.8%</b>	<b>109,847</b>
<b>Currency Options - USX</b>									
	<b>14</b>	<b>12</b>	<b>16.7%</b>	<b>11</b>	<b>27.3%</b>	<b>10</b>	<b>9</b>	<b>11.1%</b>	<b>11</b>
<b>Total Futures</b>	<b>185,816</b>	<b>200,968</b>	<b>-7.5%</b>	<b>203,525</b>	<b>-8.7%</b>	<b>181,696</b>	<b>173,803</b>	<b>4.5%</b>	<b>237,251</b>
<b>Total Options</b>	<b>106,123</b>	<b>92,112</b>	<b>15.2%</b>	<b>123,489</b>	<b>-14.1%</b>	<b>119,559</b>	<b>95,291</b>	<b>25.5%</b>	<b>135,711</b>
<b>GRAND TOTAL</b>	<b>291,939</b>	<b>293,080</b>	<b>-0.4%</b>	<b>327,014</b>	<b>-10.7%</b>	<b>301,255</b>	<b>269,094</b>	<b>12.0%</b>	<b>372,962</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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