

MONTRÉAL EXCHANGE

Statistics



Oct 2015

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS	
	Oct 2015	Oct 2014	% CHG	Sep 2015	% CHG	2015	2014	% CHG	Total 2014	Oct 2015	Oct 2014	% CHG	Sep 2015	% CHG	Oct 2015	YTD 2015	
Short-Term Interest Rate Futures																	
BAX	1,924,063	2,707,815	-28.9%	1,903,753	1.1%	18,280,393	20,900,395	-12.5%	24,640,229	694,609	676,330	2.7%	630,160	10.2%	127,938	1,249,711	
CRA	0	0		0		0	0		0	0		0		0	0		
Others	0	0		0		0	0		0	0		0		0	0		
Total	1,924,063	2,707,815	-28.9%	1,903,753	1.1%	18,280,393	20,900,395	-12.5%	24,640,229	694,609	676,330	2.7%	630,160	10.2%	127,938	1,249,711	
Short-Term Interest Rate Options - OBX	16,880	16,613	1.6%	18,014	-6.3%	514,761	351,231	46.6%	392,661	72,053	108,011	-33.3%	63,649	13.2%	45	1,413	
Bond Futures																	
CGZ	0	560	-100.0%	0		2,840	12,471	-77.2%	14,269	0	642	-100.0%	0		0	44	
CGF	5,463	36,292	-84.9%	10,317	-47.0%	154,448	240,728	-35.8%	301,026	6,599	16,192	-59.2%	6,197	6.5%	142	7,022	
CGB	1,256,288	1,200,779	4.6%	1,169,265	7.4%	14,749,957	12,185,154	21.0%	14,956,206	384,990	357,978	7.5%	399,653	-3.7%	537,322	5,483,920	
LGB	0	0		0		0	0		0	0		0		0	0		
Total	1,261,751	1,237,631	1.9%	1,179,582	7.0%	14,907,245	12,438,353	19.8%	15,271,501	391,589	374,812	4.5%	405,850	-3.5%	537,464	5,490,986	
Bond Options - OGB	1,200	192	525.0%	290	313.8%	2,992	4,540	-34.1%	5,130	2,030	1,061	91.3%	830	144.6%	1	11	
Index Futures																	
SXF	356,630	359,631	-0.8%	815,163	-56.3%	4,331,851	3,501,158	23.7%	4,405,739	222,400	137,729	61.5%	214,020	3.9%	291,436	2,739,473	
SXM	2,641	10,038	-73.7%	3,678	-28.2%	40,323	75,414	-46.5%	98,767	728	3,039	-76.0%	617	18.0%	1,003	13,589	
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	42	-95.2%	2	0.0%	106	546	-80.6%	597	1	12	-91.7%	1	0.0%	2	47	
SXA	0	0		20	-100.0%	20	0		0	0		0		0	3		
SXB	0	0		0		0	0		0	0		0		0	0		
SXH	0	0		0		0	0		0	0		0		0	0		
SXY	162	0		0		166	0		0	115		0		42	46		
SXK	1,696	0		0		1,736	0		0	1,656		0		25	26		
SXU	629	0		0		629	0		0	625		0		6	6		
Others	0	716	-100.0%	0		2,626	2,054	27.8%	3,308	0	62	-100.0%	0		0	677	
Total	361,760	370,427	-2.3%	818,863	-55.8%	4,377,457	3,579,172	22.3%	4,508,411	225,525	140,842	60.1%	214,638	5.1%	292,514	2,753,867	
Index Options																	
SXJ	0	0		0		200	0		0	0		0		0	1		
SXO	48,341	34,834	38.8%	84,650	-42.9%	430,234	351,253	22.5%	428,590	155,960	109,056	43.0%	153,604	1.5%	258	2,708	
SXV	0	0		0		0	0		0	0		0		0	0		
Total	48,341	34,834	38.8%	84,650	-42.9%	430,434	351,253	22.5%	428,590	155,960	109,056	43.0%	153,604	1.5%	258	2,709	
ETF Futures	0	0		0		0	0		0	0		0		0	0		
ETF Options	545,185	634,335	-14.1%	587,644	-7.2%	6,564,105	2,972,226	120.8%	4,064,224	1,718,412	738,664	132.6%	1,730,324	-0.7%	3,162	33,607	
Share Futures	0	0		0		0	0		0	0		0		0	0		
Equity Options	2,120,944	1,956,341	8.4%	1,537,758	37.9%	17,713,243	16,877,044	5.0%	20,674,540	3,095,217	2,873,188	7.7%	2,909,146	6.4%	81,301	730,019	
Currency Options - USX	166	113	46.9%	298	-44.3%	2,189	1,815	20.6%	2,170	280	391	-28.4%	357	-21.6%	38	327	
Total Futures	3,547,574	4,315,873	-17.8%	3,902,198	-9.1%	37,565,095	36,917,920	1.8%	44,420,141	1,311,723	1,191,984	10.0%	1,250,648	4.9%	957,916	9,494,564	
Total Options	2,732,716	2,642,428	3.4%	2,228,654	22.6%	25,227,724	20,558,109	22.7%	25,567,315	5,043,952	3,830,371	31.7%	4,857,910	3.8%	84,805	768,086	
GRAND TOTAL	6,280,290	6,958,301	-9.7%	6,130,852	2.4%	62,792,819	57,476,029	9.3%	69,987,456	6,355,675	5,022,355	26.5%	6,108,558	4.0%	1,042,721	10,262,650	

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Oct 2015	Oct 2014	% CHG	Sep 2015	% CHG	2015	2014	% CHG	Total 2014
Short-Term Interest Rate Futures									
BAX	91,622	123,082	-25.6%	90,654	1.1%	87,306	99,317	-12.1%	117,904
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	91,622	123,082	-25.6%	90,654	1.1%	87,306	99,317	-12.1%	117,904
Short-Term Interest Rate Options - OBX	803	755	6.4%	857	-6.3%	2,432	1,682	44.6%	1,888
Bond Futures									
CGZ	0	25	-100.0%	0		14	60	-76.7%	69
CGF	260	1,649	-84.2%	491	-47.0%	746	1,152	-35.2%	1,455
CGB	59,823	54,580	9.6%	55,679	7.4%	71,601	58,494	22.4%	72,599
LGB	0	0		0		0	0		0
Total	60,083	56,254	6.8%	56,170	7.0%	72,361	59,706	21.2%	74,123
Bond Options - OGB	57	8	612.5%	13	338.5%	14	22	-36.4%	26
Index Futures									
SXF	16,982	16,346	3.9%	38,817	-56.3%	20,536	16,647	23.4%	21,008
SXM	125	456	-72.6%	175	-28.6%	192	359	-46.5%	472
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	1	-100.0%	0		0	2	-100.0%	2
SXA	0	0		0		0	0		0
SXB	0	0		0		0	0		0
SXH	0	0		0		0	0		0
SXY	7	0		0		1	0		0
SXK	80	0		0		8	0		0
SXU	29	0		0		3	0		0
Others	0	32	-100.0%	0		12	10	20.0%	16
Total	17,223	16,835	2.3%	38,992	-55.8%	20,752	17,018	21.9%	21,498
Index Options									
SXJ	0	0		0		1	0		0
SXO	2,301	1,583	45.4%	4,030	-42.9%	2,078	1,657	25.4%	2,029
SXV	0	0		0		0	0		0
Total	2,301	1,583	45.4%	4,030	-42.9%	2,079	1,657	25.5%	2,029
ETF Futures	0	0		0		0	0		0
ETF Options	25,961	28,833	-10.0%	27,983	-7.2%	31,074	14,042	121.3%	19,326
Share Futures	0	0		0		0	0		0
Equity Options	100,997	88,924	13.6%	73,226	37.9%	85,006	80,361	5.8%	98,863
Currency Options - USX	7	5	40.0%	14	-50.0%	10	8	25.0%	10
Total Futures	168,928	196,171	-13.9%	185,816	-9.1%	180,419	176,041	2.5%	213,525
Total Options	130,126	120,108	8.3%	106,123	22.6%	120,615	97,772	23.4%	122,142
GRAND TOTAL	299,054	316,279	-5.4%	291,939	2.4%	301,034	273,813	9.9%	335,667

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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