

MONTRÉAL EXCHANGE

Statistics



Nov 2015

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Nov 2015	Nov 2014	% CHG	Oct 2015	% CHG	2015	2014	% CHG	Total 2014	Nov 2015	Nov 2014	% CHG	Oct 2015	% CHG	Nov 2015	YTD 2015
Short-Term Interest Rate Futures																
BAX	1,435,135	1,552,697	-7.6%	1,924,063	-25.4%	19,715,528	22,453,092	-12.2%	24,640,229	689,180	749,318	-8.0%	694,609	-0.8%	93,401	1,343,112
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
Total	1,435,135	1,552,697	-7.6%	1,924,063	-25.4%	19,715,528	22,453,092	-12.2%	24,640,229	689,180	749,318	-8.0%	694,609	-0.8%	93,401	1,343,112
Short-Term Interest Rate Options - OBX	35,456	17,491	102.7%	16,880	110.0%	550,217	368,722	49.2%	392,661	101,280	103,313	-2.0%	72,053	40.6%	61	1,474
Bond Futures																
CGZ	0	1,402	-100.0%	0		2,840	13,873	-79.5%	14,269	0	469	-100.0%	0		0	44
CGF	18,291	33,020	-44.6%	5,463	234.8%	172,739	273,748	-36.9%	301,026	4,852	9,316	-47.9%	6,599	-26.5%	282	7,304
CGB	2,019,881	1,815,443	11.3%	1,256,288	60.8%	16,769,838	14,000,597	19.8%	14,956,206	383,744	401,090	-4.3%	384,990	-0.3%	470,905	5,954,825
LGB	0	0		0		0	0		0	0		0		0	0	
Total	2,038,172	1,849,865	10.2%	1,261,751	61.5%	16,945,417	14,288,218	18.6%	15,271,501	388,596	410,875	-5.4%	391,589	-0.8%	471,187	5,962,173
Bond Options - OGB	685	590	16.1%	1,200	-42.9%	3,677	5,130	-28.3%	5,130	685	590	16.1%	2,030	-66.3%	2	13
Index Futures																
SXF	270,141	224,582	20.3%	356,630	-24.3%	4,601,992	3,725,740	23.5%	4,405,739	216,873	130,951	65.6%	222,400	-2.5%	224,483	2,963,956
SXM	2,234	7,432	-69.9%	2,641	-15.4%	42,557	82,846	-48.6%	98,767	587	2,242	-73.8%	728	-19.4%	1,341	14,930
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	1	25	-96.0%	2	-50.0%	107	571	-81.3%	597	0	1	-100.0%	1	-100.0%	1	48
SXA	0	0		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	21	0		162	-87.0%	187	0		0	117		115	1.7%	7	53	
SXK	760	0		1,696	-55.2%	2,496	0		0	2,356		1,656	42.3%	26	52	
SXU	1,000	0		629	59.0%	1,629	0		0	1,625		625	160.0%	4	10	
Others	0	578	-100.0%	0		2,626	2,632	-0.2%	3,308	0	88	-100.0%	0		0	677
Total	274,157	232,617	17.9%	361,760	-24.2%	4,651,614	3,811,789	22.0%	4,508,411	221,558	133,282	66.2%	225,525	-1.8%	225,862	2,979,729
Index Options																
SXJ	1	0		0		201	0		0	1	0		0		1	2
SXO	57,933	14,371	303.1%	48,341	19.8%	488,167	365,624	33.5%	428,590	143,229	106,016	35.1%	155,960	-8.2%	161	2,869
SXV	0	0		0		0	0		0	0		0		0	0	
Total	57,934	14,371	303.1%	48,341	19.8%	488,368	365,624	33.6%	428,590	143,230	106,016	35.1%	155,960	-8.2%	162	2,871
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	618,191	357,153	73.1%	545,185	13.4%	7,182,296	3,329,379	115.7%	4,064,224	1,664,456	735,846	126.2%	1,718,412	-3.1%	2,549	36,156
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,937,011	1,758,003	10.2%	2,120,944	-8.7%	19,650,254	18,635,047	5.4%	20,674,540	3,082,815	2,971,982	3.7%	3,095,217	-0.4%	65,537	795,556
Currency Options - USX	135	70	92.9%	166	-18.7%	2,324	1,885	23.3%	2,170	339	350	-3.1%	280	21.1%	7	334
Total Futures	3,747,464	3,635,179	3.1%	3,547,574	5.6%	41,312,559	40,553,099	1.9%	44,420,141	1,299,334	1,293,475	0.5%	1,311,723	-0.9%	790,450	10,285,014
Total Options	2,649,412	2,147,678	23.4%	2,732,716	-3.0%	27,877,136	22,705,787	22.8%	25,567,315	4,992,805	3,918,097	27.4%	5,043,952	-1.0%	68,318	836,404
GRAND TOTAL	6,396,876	5,782,857	10.6%	6,280,290	1.9%	69,189,695	63,258,886	9.4%	69,987,456	6,292,139	5,211,572	20.7%	6,355,675	-1.0%	858,768	11,121,418

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2015	Nov 2014	% CHG	Oct 2015	% CHG	2015	2014	% CHG	Total 2014
Short-Term Interest Rate Futures									
BAX	71,756	81,720	-12.2%	91,622	-21.7%	85,892	97,717	-12.1%	107,185
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	71,756	81,720	-12.2%	91,622	-21.7%	85,892	97,717	-12.1%	107,185
Short-Term Interest Rate Options - OBX	1,772	920	92.6%	803	120.7%	2,372	1,612	47.1%	1,716
Bond Futures									
CGZ	0	73	-100.0%	0		12	61	-80.3%	63
CGF	914	1,737	-47.4%	260	251.5%	761	1,205	-36.8%	1,323
CGB	100,994	95,549	5.7%	59,823	68.8%	74,273	61,862	20.1%	65,999
LGB	0	0		0		0	0		0
Total	101,908	97,359	4.7%	60,083	69.6%	75,046	63,128	18.9%	67,385
Bond Options - OGB	34	31	9.7%	57	-40.4%	16	23	-30.4%	23
Index Futures									
SXF	12,863	11,229	14.6%	16,982	-24.3%	19,839	16,154	22.8%	19,098
SXM	106	371	-71.4%	125	-15.2%	184	360	-48.9%	429
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	1	0		7	-85.7%	1	0		0
SXK	36	0		80	-55.0%	11	0		0
SXU	47	0		29	62.1%	7	0		0
Others	0	28	-100.0%	0		11	12	-8.3%	15
Total	13,053	11,629	12.2%	17,223	-24.2%	20,053	16,528	21.3%	19,544
Index Options									
SXJ	0	0		0		1	0		0
SXO	2,758	718	284.1%	2,301	19.9%	2,139	1,572	36.1%	1,845
SXV	0	0		0		0	0		0
Total	2,758	718	284.1%	2,301	19.9%	2,140	1,572	36.1%	1,845
ETF Futures	0	0		0		0	0		0
ETF Options	29,437	17,857	64.8%	25,961	13.4%	30,925	14,388	114.9%	17,570
Share Futures	0	0		0		0	0		0
Equity Options	92,238	87,900	4.9%	100,997	-8.7%	85,664	81,046	5.7%	89,875
Currency Options - USX	6	3	100.0%	7	-14.3%	10	8	25.0%	9
Total Futures	186,717	190,708	-2.1%	168,928	10.5%	180,991	177,373	2.0%	194,114
Total Options	126,245	107,429	17.5%	130,126	-3.0%	121,127	98,649	22.8%	111,038
GRAND TOTAL	312,962	298,137	5.0%	299,054	4.7%	302,118	276,022	9.5%	305,152

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

All reported futures and options figures represent executed data.

BAX®, ONX®, OBX®, CGZ®, CGF®, CGB®, LGB®, OGB® and USX® are registered trademarks of Bourse de Montréal Inc.

OIS-MX™, SXF™, SXM™, SCF™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.