

MONTRÉAL EXCHANGE

# Statistics



**Dec 2015**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS	
	Dec 2015	Dec 2014	% CHG	Nov 2015	% CHG	2015	2014	% CHG	Total 2014	Dec 2015	Dec 2014	% CHG	Nov 2015	% CHG	Dec 2015	YTD 2015	
<b>Short-Term Interest Rate Futures</b>																	
BAX	2,031,170	2,187,137	-7.1%	1,435,135	41.5%	21,746,698	24,640,229	-11.7%	24,640,229	613,542	622,094	-1.4%	689,180	-11.0%	120,318	1,463,430	
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>2,031,170</b>	<b>2,187,137</b>	<b>-7.1%</b>	<b>1,435,135</b>	<b>41.5%</b>	<b>21,746,698</b>	<b>24,640,229</b>	<b>-11.7%</b>	<b>24,640,229</b>	<b>613,542</b>	<b>622,094</b>	<b>-1.4%</b>	<b>689,180</b>	<b>-11.0%</b>	<b>120,318</b>	<b>1,463,430</b>	
<b>Short-Term Interest Rate Options - OBX</b>	<b>29,790</b>	<b>23,939</b>	<b>24.4%</b>	<b>35,456</b>	<b>-16.0%</b>	<b>580,007</b>	<b>392,661</b>	<b>47.7%</b>	<b>392,661</b>	<b>62,102</b>	<b>65,757</b>	<b>-5.6%</b>	<b>101,280</b>	<b>-38.7%</b>	<b>70</b>	<b>1,544</b>	
<b>Bond Futures</b>																	
CGZ	0	396	-100.0%	0		2,840	14,269	-80.1%	14,269	0	473	-100.0%	0		0	44	
CGF	3,530	27,278	-87.1%	18,291	-80.7%	176,269	301,026	-41.4%	301,026	4,742	6,710	-29.3%	4,852	-2.3%	156	7,460	
CGB	1,143,678	955,609	19.7%	2,019,881	-43.4%	17,913,516	14,956,206	19.8%	14,956,206	421,910	401,470	5.1%	383,744	9.9%	508,844	6,463,669	
LGB	0	0		0		0	0		0	0		0		0	0		
<b>Total</b>	<b>1,147,208</b>	<b>983,283</b>	<b>16.7%</b>	<b>2,038,172</b>	<b>-43.7%</b>	<b>18,092,625</b>	<b>15,271,501</b>	<b>18.5%</b>	<b>15,271,501</b>	<b>426,652</b>	<b>408,653</b>	<b>4.4%</b>	<b>388,596</b>	<b>9.8%</b>	<b>509,000</b>	<b>6,471,173</b>	
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>685</b>	<b>-100.0%</b>	<b>3,677</b>	<b>5,130</b>	<b>-28.3%</b>	<b>5,130</b>	<b>685</b>	<b>590</b>	<b>16.1%</b>	<b>685</b>	<b>0.0%</b>	<b>0</b>	<b>13</b>	
<b>Index Futures</b>																	
SXF	872,706	679,999	28.3%	270,141	223.1%	5,474,698	4,405,739	24.3%	4,405,739	216,181	133,625	61.8%	216,873	-0.3%	408,377	3,372,333	
SXM	3,310	15,921	-79.2%	2,234	48.2%	45,867	98,767	-53.6%	98,767	431	1,327	-67.5%	587	-26.6%	1,261	16,191	
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	8	26	-69.2%	1	700.0%	115	597	-80.7%	597	0	3	-100.0%	0		4	52	
SXA	0	0		0		20	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	2	0		21	-90.5%	189	0		0	0		117	-100.0%	2	55		
SXK	1,454	0		760	91.3%	3,950	0		0	2,340		2,356	-0.7%	47	99		
SXU	0	0		1,000	-100.0%	1,629	0		0	1,625		0	0.0%	0	10		
Others	0	676	-100.0%	0		2,626	3,308	-20.6%	3,308	0	84	-100.0%	0		0	677	
<b>Total</b>	<b>877,480</b>	<b>696,622</b>	<b>26.0%</b>	<b>274,157</b>	<b>220.1%</b>	<b>5,529,094</b>	<b>4,508,411</b>	<b>22.6%</b>	<b>4,508,411</b>	<b>220,577</b>	<b>135,039</b>	<b>63.3%</b>	<b>221,558</b>	<b>-0.4%</b>	<b>409,691</b>	<b>3,389,420</b>	
<b>Index Options</b>																	
SXJ	1	0		1	0.0%	202	0		0	0		1	-100.0%	1	3		
SXO	53,592	62,966	-14.9%	57,933	-7.5%	541,759	428,590	26.4%	428,590	90,923	71,073	27.9%	143,229	-36.5%	323	3,192	
SXV	0	0		0		0	0		0	0		0		0	0		
<b>Total</b>	<b>53,593</b>	<b>62,966</b>	<b>-14.9%</b>	<b>57,934</b>	<b>-7.5%</b>	<b>541,961</b>	<b>428,590</b>	<b>26.5%</b>	<b>428,590</b>	<b>90,923</b>	<b>71,073</b>	<b>27.9%</b>	<b>143,230</b>	<b>-36.5%</b>	<b>324</b>	<b>3,195</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>1,537,178</b>	<b>734,845</b>	<b>109.2%</b>	<b>618,191</b>	<b>148.7%</b>	<b>8,719,474</b>	<b>4,064,224</b>	<b>114.5%</b>	<b>4,064,224</b>	<b>988,578</b>	<b>631,734</b>	<b>56.5%</b>	<b>1,664,456</b>	<b>-40.6%</b>	<b>3,513</b>	<b>39,669</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>1,805,890</b>	<b>2,039,493</b>	<b>-11.5%</b>	<b>1,937,011</b>	<b>-6.8%</b>	<b>21,456,144</b>	<b>20,674,540</b>	<b>3.8%</b>	<b>20,674,540</b>	<b>3,144,373</b>	<b>3,207,828</b>	<b>-2.0%</b>	<b>3,082,815</b>	<b>2.0%</b>	<b>64,129</b>	<b>859,685</b>	
<b>Currency Options - USX</b>	<b>167</b>	<b>285</b>	<b>-41.4%</b>	<b>135</b>	<b>23.7%</b>	<b>2,491</b>	<b>2,170</b>	<b>14.8%</b>	<b>2,170</b>	<b>257</b>	<b>212</b>	<b>21.2%</b>	<b>339</b>	<b>-24.2%</b>	<b>27</b>	<b>361</b>	
<b>Total Futures</b>	<b>4,055,858</b>	<b>3,867,042</b>	<b>4.9%</b>	<b>3,747,464</b>	<b>8.2%</b>	<b>45,368,417</b>	<b>44,420,141</b>	<b>2.1%</b>	<b>44,420,141</b>	<b>1,260,771</b>	<b>1,165,786</b>	<b>8.1%</b>	<b>1,299,334</b>	<b>-3.0%</b>	<b>1,039,009</b>	<b>11,324,023</b>	
<b>Total Options</b>	<b>3,426,618</b>	<b>2,861,528</b>	<b>19.7%</b>	<b>2,649,412</b>	<b>29.3%</b>	<b>31,303,754</b>	<b>25,567,315</b>	<b>22.4%</b>	<b>25,567,315</b>	<b>4,286,918</b>	<b>3,977,194</b>	<b>7.8%</b>	<b>4,992,805</b>	<b>-14.1%</b>	<b>68,063</b>	<b>904,467</b>	
<b>GRAND TOTAL</b>	<b>7,482,476</b>	<b>6,728,570</b>	<b>11.2%</b>	<b>6,396,876</b>	<b>17.0%</b>	<b>76,672,171</b>	<b>69,987,456</b>	<b>9.6%</b>	<b>69,987,456</b>	<b>5,547,689</b>	<b>5,142,980</b>	<b>7.9%</b>	<b>6,292,139</b>	<b>-11.8%</b>	<b>1,107,072</b>	<b>12,228,490</b>	

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Dec 2015	Dec 2014	% CHG	Nov 2015	% CHG	2015	2014	% CHG	Total 2014
<b>Short-Term Interest Rate Futures</b>									
BAX	96,722	104,149	-7.1%	71,756	34.8%	86,795	98,253	-11.7%	98,253
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>96,722</b>	<b>104,149</b>	<b>-7.1%</b>	<b>71,756</b>	<b>34.8%</b>	<b>86,795</b>	<b>98,253</b>	<b>-11.7%</b>	<b>98,253</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>1,418</b>	<b>1,139</b>	<b>24.5%</b>	<b>1,772</b>	<b>-20.0%</b>	<b>2,293</b>	<b>1,573</b>	<b>45.8%</b>	<b>1,573</b>
<b>Bond Futures</b>									
CGZ	0	18	-100.0%	0		11	58	-81.0%	58
CGF	168	1,298	-87.1%	914	-81.6%	712	1,213	-41.3%	1,213
CGB	54,460	45,505	19.7%	100,994	-46.1%	72,622	60,499	20.0%	60,499
LGB	0	0		0		0	0		0
<b>Total</b>	<b>54,628</b>	<b>46,821</b>	<b>16.7%</b>	<b>101,908</b>	<b>-46.4%</b>	<b>73,345</b>	<b>61,770</b>	<b>18.7%</b>	<b>61,770</b>
<b>Bond Options - OGB</b>									
	<b>0</b>	<b>0</b>		<b>34</b>	<b>-100.0%</b>	<b>15</b>	<b>21</b>	<b>-28.6%</b>	<b>21</b>
<b>Index Futures</b>									
SXF	41,557	32,380	28.3%	12,863	223.1%	21,648	17,506	23.7%	17,506
SXM	157	758	-79.3%	106	48.1%	182	393	-53.7%	393
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	0	0		1	-100.0%	1	0		0
SXK	69	0		36	91.7%	16	0		0
SXU	0	0		47	-100.0%	6	0		0
Others	0	32	-100.0%	0		10	13	-23.1%	13
<b>Total</b>	<b>41,783</b>	<b>33,171</b>	<b>26.0%</b>	<b>13,053</b>	<b>220.1%</b>	<b>21,863</b>	<b>17,914</b>	<b>22.0%</b>	<b>17,914</b>
<b>Index Options</b>									
SXJ	0	0		0		1	0		0
SXO	2,552	2,998	-14.9%	2,758	-7.5%	2,174	1,691	28.6%	1,691
SXV	0	0		0		0	0		0
<b>Total</b>	<b>2,552</b>	<b>2,998</b>	<b>-14.9%</b>	<b>2,758</b>	<b>-7.5%</b>	<b>2,175</b>	<b>1,691</b>	<b>28.6%</b>	<b>1,691</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>73,198</b>	<b>34,992</b>	<b>109.2%</b>	<b>29,437</b>	<b>148.7%</b>	<b>34,448</b>	<b>16,105</b>	<b>113.9%</b>	<b>16,105</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>85,994</b>	<b>97,118</b>	<b>-11.5%</b>	<b>92,238</b>	<b>-6.8%</b>	<b>85,691</b>	<b>82,386</b>	<b>4.0%</b>	<b>82,386</b>
<b>Currency Options - USX</b>									
	<b>7</b>	<b>13</b>	<b>-46.2%</b>	<b>6</b>	<b>16.7%</b>	<b>9</b>	<b>8</b>	<b>12.5%</b>	<b>8</b>
<b>Total Futures</b>	<b>193,133</b>	<b>184,141</b>	<b>4.9%</b>	<b>186,717</b>	<b>3.4%</b>	<b>182,003</b>	<b>177,937</b>	<b>2.3%</b>	<b>177,937</b>
<b>Total Options</b>	<b>163,169</b>	<b>136,260</b>	<b>19.7%</b>	<b>126,245</b>	<b>29.2%</b>	<b>124,631</b>	<b>101,784</b>	<b>22.4%</b>	<b>101,784</b>
<b>GRAND TOTAL</b>	<b>356,302</b>	<b>320,401</b>	<b>11.2%</b>	<b>312,962</b>	<b>13.8%</b>	<b>306,634</b>	<b>279,721</b>	<b>9.6%</b>	<b>279,721</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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