

MONTRÉAL EXCHANGE

Statistics



Jan 2016

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS	
	Jan 2016	Jan 2015	% CHG	Dec 2015	% CHG	2016	2015	% CHG	Total 2015	Jan 2016	Jan 2015	% CHG	Dec 2015	% CHG	Jan 2016	YTD 2016	
Short-Term Interest Rate Futures																	
BAX	2,522,001	2,729,283	-7.6%	2,031,170	24.2%	2,522,001	2,729,283	-7.6%	21,746,698	734,533	641,342	14.5%	613,542	19.7%	175,640	175,640	
CRA	0	0		0		0	0		0	0	0	0	0	0	0	0	
Others	0	0		0		0	0		0	0	0	0	0	0	0	0	
Total	2,522,001	2,729,283	-7.6%	2,031,170	24.2%	2,522,001	2,729,283	-7.6%	21,746,698	734,533	641,342	14.5%	613,542	19.7%	175,640	175,640	
Short-Term Interest Rate Options - OBX	40,872	59,321	-31.1%	29,790	37.2%	40,872	59,321	-31.1%	580,007	72,677	105,151	-30.9%	62,102	17.0%	146	146	
Bond Futures																	
CGZ	0	300	-100.0%	0		0	300	-100.0%	2,840	0	473	-100.0%	0		0	0	
CGF	5,853	18,338	-68.1%	3,530	65.8%	5,853	18,338	-68.1%	176,269	4,820	5,895	-18.2%	4,742	1.6%	225	225	
CGB	1,420,429	1,281,068	10.9%	1,143,678	24.2%	1,420,429	1,281,068	10.9%	17,913,516	462,636	355,752	30.0%	421,910	9.7%	633,546	633,546	
LGB	0	0		0		0	0		0	0	0	0	0	0	0	0	
Total	1,426,282	1,299,706	9.7%	1,147,208	24.3%	1,426,282	1,299,706	9.7%	18,092,625	467,456	362,120	29.1%	426,652	9.6%	633,771	633,771	
Bond Options - OGB	0	3	-100.0%	0		0	3	-100.0%	3,677	685	593	15.5%	685	0.0%	0	0	
Index Futures																	
SXF	482,884	342,418	41.0%	872,706	-44.7%	482,884	342,418	41.0%	5,474,698	230,610	152,589	51.1%	216,181	6.7%	406,632	406,632	
SXM	1,636	12,116	-86.5%	3,310	-50.6%	1,636	12,116	-86.5%	45,867	622	618	0.6%	431	44.3%	627	627	
SEG	0	0		0		0	0		0	0	0	0	0	0	0	0	
SDV	0	0		0		0	0		0	0	0	0	0	0	0	0	
SMJ	0	0		0		0	0		0	0	0	0	0	0	0	0	
SCF	5	50	-90.0%	8	-37.5%	5	50	-90.0%	115	3	1	200.0%	0		4	4	
SXA	0	0		0		0	0		20	0	0	0	0	0	0	0	
SXB	0	0		0		0	0		0	0	0	0	0	0	0	0	
SXH	0	0		0		0	0		0	0	0	0	0	0	0	0	
SXY	0	0		2	-100.0%	0	0		189	0	0	0	0	0	0	0	
SXK	704	0		1,454	-51.6%	704	0		3,950	2,341	0	2,340	0.0%	187	187		
SXU	18	0		0		18	0		1,629	1,643	0	1,625	1.1%	6	6		
Others	0	590	-100.0%	0		0	590	-100.0%	2,626	0	117	-100.0%	0		0	0	
Total	485,247	355,174	36.6%	877,480	-44.7%	485,247	355,174	36.6%	5,529,094	235,219	153,325	53.4%	220,577	6.6%	407,456	407,456	
Index Options																	
SXJ	0	0		1	-100.0%	0	0		202	0	0	0	0	0	0	0	
SXO	146,698	25,873	467.0%	53,592	173.7%	146,698	25,873	467.0%	541,759	179,544	80,726	122.4%	90,923	97.5%	445	445	
SXV	0	0		0		0	0		0	0	0	0	0	0	0	0	
Total	146,698	25,873	467.0%	53,593	173.7%	146,698	25,873	467.0%	541,961	179,544	80,726	122.4%	90,923	97.5%	445	445	
ETF Futures	0	0		0		0	0		0	0	0	0	0	0	0	0	
ETF Options	1,351,955	432,007	212.9%	1,537,178	-12.0%	1,351,955	432,007	212.9%	8,719,474	1,435,288	747,705	92.0%	988,578	45.2%	5,205	5,205	
Share Futures	0	0		0		0	0		0	0	0	0	0	0	0	0	
Equity Options	2,011,822	2,036,417	-1.2%	1,805,890	11.4%	2,011,822	2,036,417	-1.2%	21,456,144	2,434,526	2,431,461	0.1%	3,144,373	-22.6%	81,961	81,961	
Currency Options - USX	843	188	348.4%	167	404.8%	843	188	348.4%	2,491	819	314	160.8%	257	218.7%	52	52	
Total Futures	4,433,530	4,384,163	1.1%	4,055,858	9.3%	4,433,530	4,384,163	1.1%	45,368,417	1,437,208	1,156,787	24.2%	1,260,771	14.0%	1,216,867	1,216,867	
Total Options	3,552,190	2,553,809	39.1%	3,426,618	3.7%	3,552,190	2,553,809	39.1%	31,303,754	4,123,539	3,365,950	22.5%	4,286,918	-3.8%	87,809	87,809	
GRAND TOTAL	7,985,720	6,937,972	15.1%	7,482,476	6.7%	7,985,720	6,937,972	15.1%	76,672,171	5,560,747	4,522,737	23.0%	5,547,689	0.2%	1,304,676	1,304,676	

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2016	Jan 2015	% CHG	Dec 2015	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	126,100	129,965	-3.0%	96,722	30.4%	126,100	129,965	-3.0%	1,041,538
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	126,100	129,965	-3.0%	96,722	30.4%	126,100	129,965	-3.0%	1,041,538
Short-Term Interest Rate Options - OBX	2,043	2,824	-27.7%	1,418	44.1%	2,043	2,824	-27.7%	27,514
Bond Futures									
CGZ	0	14	-100.0%	0		0	14	-100.0%	137
CGF	292	873	-66.6%	168	73.8%	292	873	-66.6%	8,544
CGB	71,021	61,003	16.4%	54,460	30.4%	71,021	61,003	16.4%	871,467
LGB	0	0		0		0	0		0
Total	71,313	61,890	15.2%	54,628	30.5%	71,313	61,890	15.2%	880,148
Bond Options - OGB	0	0		0		0	0		177
Index Futures									
SXF	24,144	16,305	48.1%	41,557	-41.9%	24,144	16,305	48.1%	259,781
SXM	81	576	-85.9%	157	-48.4%	81	576	-85.9%	2,186
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	2	-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		8
SXK	35	0		69	-49.3%	35	0		187
SXU	0	0		0		0	0		76
Others	0	28	-100.0%	0		0	28	-100.0%	123
Total	24,260	16,911	43.5%	41,783	-41.9%	24,260	16,911	43.5%	262,364
Index Options									
SXJ	0	0		0		0	0		10
SXO	7,334	1,232	495.3%	2,552	187.4%	7,334	1,232	495.3%	26,085
SXV	0	0		0		0	0		0
Total	7,334	1,232	495.3%	2,552	187.4%	7,334	1,232	495.3%	26,095
ETF Futures	0	0		0		0	0		0
ETF Options	67,597	20,571	228.6%	73,198	-7.7%	67,597	20,571	228.6%	413,377
Share Futures	0	0		0		0	0		0
Equity Options	100,591	96,972	3.7%	85,994	17.0%	100,591	96,972	3.7%	1,028,295
Currency Options - USX	42	8	425.0%	7	500.0%	42	8	425.0%	112
Total Futures	221,673	208,766	6.2%	193,133	14.8%	221,673	208,766	6.2%	2,184,050
Total Options	177,607	121,607	46.0%	163,169	8.8%	177,607	121,607	46.0%	1,495,570
GRAND TOTAL	399,280	330,373	20.9%	356,302	12.1%	399,280	330,373	20.9%	3,679,620

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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