

MONTRÉAL EXCHANGE

Statistics



Jun 2016

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jun 2016	Jun 2015	% CHG	May 2016	% CHG	2016	2015	% CHG	Total 2015	Jun 2016	Jun 2015	% CHG	May 2016	% CHG	Jun 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	2,250,960	1,980,411	13.7%	2,006,960	12.2%	13,386,241	11,300,407	18.5%	21,746,698	565,349	632,183	-10.6%	797,152	-29.1%	154,530	899,762
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
Total	2,250,960	1,980,411	13.7%	2,006,960	12.2%	13,386,241	11,300,407	18.5%	21,746,698	565,349	632,183	-10.6%	797,152	-29.1%	154,530	899,762
Short-Term Interest Rate Options - OBX	15,672	41,551	-62.3%	37,150	-57.8%	233,799	377,153	-38.0%	580,007	82,479	105,924	-22.1%	111,087	-25.8%	37	582
Bond Futures																
CGZ	0	195	-100.0%	0		0	2,840	-100.0%	2,840	0	0		0		0	0
CGF	4,601	19,630	-76.6%	12,044	-61.8%	43,150	96,532	-55.3%	176,269	3,941	4,399	-10.4%	3,426	15.0%	346	1,748
CGB	1,349,878	1,309,659	3.1%	2,386,773	-43.4%	10,581,847	8,755,676	20.9%	17,913,516	392,743	328,624	19.5%	413,087	-4.9%	650,558	4,117,640
LGB	0	0		0		0	0		0	0		0		0	0	
Total	1,354,479	1,329,484	1.9%	2,398,817	-43.5%	10,624,997	8,855,048	20.0%	18,092,625	396,684	333,023	19.1%	416,513	-4.8%	650,904	4,119,388
Bond Options - OGB	72	250	-71.2%	888	-91.9%	2,613	962	171.6%	3,677	960	477	101.3%	888	8.1%	1	9
Index Futures																
SXF	791,196	690,754	14.5%	340,717	132.2%	3,085,971	2,469,547	25.0%	5,474,698	220,363	170,332	29.4%	249,673	-11.7%	321,391	1,869,071
SXM	1,473	3,728	-60.5%	1,501	-1.9%	10,209	30,075	-66.1%	45,867	355	1,149	-69.1%	441	-19.5%	421	3,796
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	4	0		3	33.3%	90	93	-3.2%	115	0	0		0		4	43
SXA	0	0		0		0	0		20	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	51	0		0		51	0		189	51		0		8	8	
SXK	690	0		0		2,694	0		3,950	0		2,340	-100.0%	1	190	
SXU	1,000	0		0		1,024	0		1,629	0		1,631	-100.0%	2	11	
Others	0	40	-100.0%	0		0	2,626	-100.0%	2,626	0		0		0	0	
Total	794,414	694,522	14.4%	342,221	132.1%	3,100,039	2,502,341	23.9%	5,529,094	220,769	171,481	28.7%	254,085	-13.1%	321,827	1,873,119
Index Options																
SXJ	0	0		0		0	0		202	0		0		0	0	
SXO	58,321	21,137	175.9%	46,816	24.6%	447,955	174,729	156.4%	541,759	128,705	87,963	46.3%	120,740	6.6%	258	1,558
SXV	0	0		0		0	0		0	0		0		0	0	
Total	58,321	21,137	175.9%	46,816	24.6%	447,955	174,729	156.4%	541,961	128,705	87,963	46.3%	120,740	6.6%	258	1,558
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	1,240,775	608,328	104.0%	570,005	117.7%	5,631,902	2,977,307	89.2%	8,719,474	1,100,660	1,196,426	-8.0%	1,168,596	-5.8%	4,554	26,831
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	2,324,070	1,501,500	54.8%	1,856,421	25.2%	13,314,373	10,295,291	29.3%	21,456,144	3,371,502	2,889,667	16.7%	2,938,662	14.7%	93,603	553,977
Currency Options - USX	809	50	1518.0%	1,549	-47.8%	16,823	1,295	1199.1%	2,491	2,112	311	579.1%	1,635	29.2%	36	356
Total Futures	4,399,853	4,004,417	9.9%	4,747,998	-7.3%	27,111,277	22,657,796	19.7%	45,368,417	1,182,802	1,136,687	4.1%	1,467,750	-19.4%	1,127,261	6,892,269
Total Options	3,639,719	2,172,816	67.5%	2,512,829	44.8%	19,647,465	13,826,737	42.1%	31,303,754	4,686,418	4,280,768	9.5%	4,341,608	7.9%	98,489	583,313
GRAND TOTAL	8,039,572	6,177,233	30.1%	7,260,827	10.7%	46,758,742	36,484,533	28.2%	76,672,171	5,869,220	5,417,455	8.3%	5,809,358	1.0%	1,225,750	7,475,582

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2016	Jun 2015	% CHG	May 2016	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	102,316	90,018	13.7%	95,569	7.1%	106,461	90,240	18.0%	173,590
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	102,316	90,018	13.7%	95,569	7.1%	106,461	90,240	18.0%	173,590
Short-Term Interest Rate Options - OBX	712	1,888	-62.3%	1,769	-59.8%	1,884	2,967	-36.5%	4,586
Bond Futures									
CGZ	0	8	-100.0%	0		0	23	-100.0%	23
CGF	209	892	-76.6%	573	-63.5%	348	778	-55.3%	1,424
CGB	61,358	59,529	3.1%	113,655	-46.0%	84,560	71,269	18.6%	145,244
LGB	0	0		0		0	0		0
Total	61,567	60,429	1.9%	114,228	-46.1%	84,908	72,070	17.8%	146,691
Bond Options - OGB	3	11	-72.7%	42	-92.9%	21	8	162.5%	30
Index Futures									
SXF	35,963	31,397	14.5%	16,224	121.7%	24,267	19,427	24.9%	43,297
SXM	66	169	-60.9%	71	-7.0%	80	239	-66.5%	364
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	0		0		0	0		0
SXA	0	0		0		0	0		0
SXB	0	0		0		0	0		0
SXH	0	0		0		0	0		0
SXY	2	0		0		0	0		1
SXK	31	0		0		21	0		31
SXU	45	0		0		8	0		13
Others	0	1	-100.0%	0		0	20	-100.0%	20
Total	36,107	31,567	14.4%	16,295	121.6%	24,376	19,686	23.8%	43,726
Index Options									
SXJ	0	0		0		0	0		2
SXO	2,650	960	176.0%	2,229	18.9%	3,596	1,415	154.1%	4,348
SXV	0	0		0		0	0		0
Total	2,650	960	176.0%	2,229	18.9%	3,596	1,415	154.1%	4,350
ETF Futures	0	0		0		0	0		0
ETF Options	56,398	27,651	104.0%	27,143	107.8%	44,862	23,759	88.8%	68,896
Share Futures	0	0		0		0	0		0
Equity Options	105,639	68,250	54.8%	88,401	19.5%	105,665	82,838	27.6%	171,382
Currency Options - USX	36	2	1700.0%	73	-50.7%	134	10	1240.0%	19
Total Futures	199,990	182,014	9.9%	226,092	-11.5%	215,745	181,996	18.5%	364,007
Total Options	165,438	98,762	67.5%	119,657	38.3%	156,162	110,997	40.7%	249,263
GRAND TOTAL	365,428	280,776	30.1%	345,749	5.7%	371,907	292,993	26.9%	613,270

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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