

MONTRÉAL EXCHANGE

Statistics



Jul 2016

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jul 2016	Jul 2015	% CHG	Jun 2016	% CHG	2016	2015	% CHG	Total 2015	Jul 2016	Jul 2015	% CHG	Jun 2016	% CHG	Jul 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	1,702,640	1,818,394	-6.4%	2,250,960	-24.4%	15,088,881	13,118,801	15.0%	21,746,698	652,712	718,751	-9.2%	565,349	15.5%	119,913	1,019,675
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
Total	1,702,640	1,818,394	-6.4%	2,250,960	-24.4%	15,088,881	13,118,801	15.0%	21,746,698	652,712	718,751	-9.2%	565,349	15.5%	119,913	1,019,675
Short-Term Interest Rate Options - OBX	30,127	59,942	-49.7%	15,672	92.2%	263,926	437,095	-39.6%	580,007	88,881	109,955	-19.2%	82,479	7.8%	68	650
Bond Futures																
CGZ	0	0		0		0	2,840	-100.0%	2,840	0	0		0		0	0
CGF	6,126	13,207	-53.6%	4,601	33.1%	49,276	109,739	-55.1%	176,269	4,173	8,053	-48.2%	3,941	5.9%	370	2,118
CGB	948,563	1,217,983	-22.1%	1,349,878	-29.7%	11,530,410	9,973,659	15.6%	17,913,516	401,339	372,414	7.8%	392,743	2.2%	417,616	4,535,256
LGB	0	0		0		0	0		0	0		0		0	0	
Total	954,689	1,231,190	-22.5%	1,354,479	-29.5%	11,579,686	10,086,238	14.8%	18,092,625	405,512	380,467	6.6%	396,684	2.2%	417,986	4,537,374
Bond Options - OGB	0	0		72	-100.0%	2,613	962	171.6%	3,677	960	477	101.3%	960	0.0%	0	9
Index Futures																
SXF	253,943	335,763	-24.4%	791,196	-67.9%	3,339,914	2,805,310	19.1%	5,474,698	242,259	185,627	30.5%	220,363	9.9%	206,615	2,075,686
SXM	885	1,612	-45.1%	1,473	-39.9%	11,094	31,687	-65.0%	45,867	479	1,311	-63.5%	355	34.9%	482	4,278
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	9	-88.9%	4	-75.0%	91	102	-10.8%	115	1	1	0.0%	0		1	44
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	0	4	-100.0%	51	-100.0%	51	4	1175.0%	189	51	0	51	0.0%	0	8	
SXK	52	0		690	-92.5%	2,746	0		3,950	52	0	0		14	204	
SXU	0	0		1,000	-100.0%	1,024	0		1,629	0	0	0		0	11	
Others	0	0		0		0	2,626	-100.0%	2,626	0	0	0		0	0	
Total	254,881	337,388	-24.5%	794,414	-67.9%	3,354,920	2,839,729	18.1%	5,529,094	242,842	186,939	29.9%	220,769	10.0%	207,112	2,080,231
Index Options																
SXJ	0	0		0		0	0		202	0	0	0		0	0	
SXO	61,112	37,075	64.8%	58,321	4.8%	509,067	211,804	140.3%	541,759	144,623	111,136	30.1%	128,705	12.4%	121	1,679
SXV	0	0		0		0	0		0	0		0		0	0	
Total	61,112	37,075	64.8%	58,321	4.8%	509,067	211,804	140.3%	541,961	144,623	111,136	30.1%	128,705	12.4%	121	1,679
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	890,220	1,859,511	-52.1%	1,240,775	-28.3%	6,522,122	4,836,818	34.8%	8,719,474	1,329,124	1,906,942	-30.3%	1,100,660	20.8%	3,147	29,978
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	2,076,602	2,013,045	3.2%	2,324,070	-10.6%	15,390,975	12,308,336	25.0%	21,456,144	3,149,197	2,756,578	14.2%	3,371,502	-6.6%	86,164	640,141
Currency Options - USX	151	194	-22.2%	809	-81.3%	16,974	1,489	1040.0%	2,491	2,143	309	593.5%	2,112	1.5%	37	393
Total Futures	2,912,210	3,386,972	-14.0%	4,399,853	-33.8%	30,023,487	26,044,768	15.3%	45,368,417	1,301,066	1,286,157	1.2%	1,182,802	10.0%	745,011	7,637,280
Total Options	3,058,212	3,969,767	-23.0%	3,639,719	-16.0%	22,705,677	17,796,504	27.6%	31,303,754	4,714,928	4,885,397	-3.5%	4,686,418	0.6%	89,537	672,850
GRAND TOTAL	5,970,422	7,356,739	-18.8%	8,039,572	-25.7%	52,729,164	43,841,272	20.3%	76,672,171	6,015,994	6,171,554	-2.5%	5,869,220	2.5%	834,548	8,310,130

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2016	Jul 2015	% CHG	Jun 2016	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	85,132	82,654	3.0%	102,316	-16.8%	103,414	89,157	16.0%	148,791
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	85,132	82,654	3.0%	102,316	-16.8%	103,414	89,157	16.0%	148,791
Short-Term Interest Rate Options - OBX	1,506	2,724	-44.7%	712	111.5%	1,830	2,932	-37.6%	3,931
Bond Futures									
CGZ	0	0		0		0	20	-100.0%	20
CGF	306	600	-49.0%	209	46.4%	342	752	-54.5%	1,221
CGB	47,428	55,362	-14.3%	61,358	-22.7%	79,256	68,996	14.9%	124,495
LGB	0	0		0		0	0		0
Total	47,734	55,962	-14.7%	61,567	-22.5%	79,598	69,768	14.1%	125,736
Bond Options - OGB	0	0		3	-100.0%	18	7	157.1%	25
Index Futures									
SXF	12,697	15,261	-16.8%	35,963	-64.7%	22,614	18,832	20.1%	37,112
SXM	44	73	-39.7%	66	-33.3%	75	215	-65.1%	312
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	0	0		2	-100.0%	0	0		1
SXK	2	0		31	-93.5%	18	0		27
SXU	0	0		45	-100.0%	6	0		11
Others	0	0		0		0	18	-100.0%	18
Total	12,743	15,334	-16.9%	36,107	-64.7%	22,713	19,065	19.1%	37,481
Index Options									
SXJ	0	0		0		0	0		1
SXO	3,055	1,685	81.3%	2,650	15.3%	3,519	1,453	142.2%	3,726
SXV	0	0		0		0	0		0
Total	3,055	1,685	81.3%	2,650	15.3%	3,519	1,453	142.2%	3,727
ETF Futures	0	0		0		0	0		0
ETF Options	44,511	84,523	-47.3%	56,398	-21.1%	44,811	32,439	38.1%	59,054
Share Futures	0	0		0		0	0		0
Equity Options	103,830	91,502	13.5%	105,639	-1.7%	105,403	84,076	25.4%	146,899
Currency Options - USX	7	8	-12.5%	36	-80.6%	116	10	1060.0%	16
Total Futures	145,609	153,950	-5.4%	199,990	-27.2%	205,725	177,990	15.6%	312,008
Total Options	152,909	180,442	-15.3%	165,438	-7.6%	155,697	120,917	28.8%	213,652
GRAND TOTAL	298,518	334,392	-10.7%	365,428	-18.3%	361,422	298,907	20.9%	525,660

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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