

MONTRÉAL EXCHANGE

# Statistics



**Aug 2016**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Aug 2016	Aug 2015	% CHG	Jul 2016	% CHG	2016	2015	% CHG	Total 2015	Aug 2016	Aug 2015	% CHG	Jul 2016	% CHG	Aug 2016	YTD 2016
<b>Short-Term Interest Rate Futures</b>																
BAX	1,797,894	1,333,776	34.8%	1,702,640	5.6%	16,886,775	14,452,577	16.8%	21,746,698	682,882	742,147	-8.0%	652,712	4.6%	116,630	1,136,305
CRA	0	0		0		0	0		0	0		0		0	0	0
Others	0	0		0		0	0		0	0		0		0	0	0
<b>Total</b>	<b>1,797,894</b>	<b>1,333,776</b>	<b>34.8%</b>	<b>1,702,640</b>	<b>5.6%</b>	<b>16,886,775</b>	<b>14,452,577</b>	<b>16.8%</b>	<b>21,746,698</b>	<b>682,882</b>	<b>742,147</b>	<b>-8.0%</b>	<b>652,712</b>	<b>4.6%</b>	<b>116,630</b>	<b>1,136,305</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>18,820</b>	<b>42,772</b>	<b>-56.0%</b>	<b>30,127</b>	<b>-37.5%</b>	<b>282,746</b>	<b>479,867</b>	<b>-41.1%</b>	<b>580,007</b>	<b>88,626</b>	<b>126,011</b>	<b>-29.7%</b>	<b>88,881</b>	<b>-0.3%</b>	<b>60</b>	<b>710</b>
<b>Bond Futures</b>																
CGZ	0	0		0		0	2,840	-100.0%	2,840	0	0		0		0	0
CGF	12,444	28,929	-57.0%	6,126	103.1%	61,720	138,668	-55.5%	176,269	4,668	8,083	-42.2%	4,173	11.9%	332	2,450
CGB	2,288,171	2,350,745	-2.7%	948,563	141.2%	13,818,581	12,324,404	12.1%	17,913,516	398,345	403,457	-1.3%	401,339	-0.7%	548,805	5,084,061
LGB	0	0		0		0	0		0	0		0		0	0	0
<b>Total</b>	<b>2,300,615</b>	<b>2,379,674</b>	<b>-3.3%</b>	<b>954,689</b>	<b>141.0%</b>	<b>13,880,301</b>	<b>12,465,912</b>	<b>11.3%</b>	<b>18,092,625</b>	<b>403,013</b>	<b>411,540</b>	<b>-2.1%</b>	<b>405,512</b>	<b>-0.6%</b>	<b>549,137</b>	<b>5,086,511</b>
<b>Bond Options - OGB</b>	<b>364</b>	<b>540</b>	<b>-32.6%</b>	<b>0</b>		<b>2,977</b>	<b>1,502</b>	<b>98.2%</b>	<b>3,677</b>	<b>364</b>	<b>540</b>	<b>-32.6%</b>	<b>960</b>	<b>-62.1%</b>	<b>1</b>	<b>10</b>
<b>Index Futures</b>																
SXF	315,081	354,748	-11.2%	253,943	24.1%	3,654,995	3,160,058	15.7%	5,474,698	246,617	196,586	25.4%	242,259	1.8%	263,294	2,338,980
SXM	1,295	2,317	-44.1%	885	46.3%	12,389	34,004	-63.6%	45,867	732	1,293	-43.4%	479	52.8%	808	5,086
SEG	0	0		0		0	0		0	0		0		0	0	0
SDV	0	0		0		0	0		0	0		0		0	0	0
SMJ	0	0		0		0	0		0	0		0		0	0	0
SCF	19	0		1	1800.0%	110	102	7.8%	115	6	1	500.0%	1	500.0%	6	50
SXA	0	0		0		0	0		20	0		0		0	0	0
SXB	0	0		0		0	0		0	0		0		0	0	0
SXH	0	0		0		0	0		0	0		0		0	0	0
SXY	15	0		0		66	4	1550.0%	189	51	0		51	0.0%	3	11
SXK	0	40	-100.0%	52	-100.0%	2,746	40	6765.0%	3,950	52	40	30.0%	52	0.0%	0	204
SXU	0	0		0		1,024	0		1,629	0			0		0	11
Others	0	0		0		0	2,626	-100.0%	2,626	0			0		0	0
<b>Total</b>	<b>316,410</b>	<b>357,105</b>	<b>-11.4%</b>	<b>254,881</b>	<b>24.1%</b>	<b>3,671,330</b>	<b>3,196,834</b>	<b>14.8%</b>	<b>5,529,094</b>	<b>247,458</b>	<b>197,920</b>	<b>25.0%</b>	<b>242,842</b>	<b>1.9%</b>	<b>264,111</b>	<b>2,344,342</b>
<b>Index Options</b>																
SXJ	0	200	-100.0%	0		0	200	-100.0%	202	0	200	-100.0%	0		0	0
SXO	15,833	85,439	-81.5%	61,112	-74.1%	524,900	297,243	76.6%	541,759	126,920	142,826	-11.1%	144,623	-12.2%	69	1,748
SXV	0	0		0		0	0		0	0		0		0	0	0
<b>Total</b>	<b>15,833</b>	<b>85,639</b>	<b>-81.5%</b>	<b>61,112</b>	<b>-74.1%</b>	<b>524,900</b>	<b>297,443</b>	<b>76.5%</b>	<b>541,961</b>	<b>126,920</b>	<b>143,026</b>	<b>-11.3%</b>	<b>144,623</b>	<b>-12.2%</b>	<b>69</b>	<b>1,748</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>0</b>
<b>ETF Options</b>	<b>628,513</b>	<b>594,458</b>	<b>5.7%</b>	<b>890,220</b>	<b>-29.4%</b>	<b>7,150,635</b>	<b>5,431,276</b>	<b>31.7%</b>	<b>8,719,474</b>	<b>1,477,525</b>	<b>1,959,234</b>	<b>-24.6%</b>	<b>1,329,124</b>	<b>11.2%</b>	<b>3,521</b>	<b>33,499</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>0</b>
<b>Equity Options</b>	<b>1,814,923</b>	<b>1,746,205</b>	<b>3.9%</b>	<b>2,076,602</b>	<b>-12.6%</b>	<b>17,205,898</b>	<b>14,054,541</b>	<b>22.4%</b>	<b>21,456,144</b>	<b>3,025,189</b>	<b>2,840,061</b>	<b>6.5%</b>	<b>3,149,197</b>	<b>-3.9%</b>	<b>79,884</b>	<b>720,025</b>
<b>Currency Options - USX</b>	<b>248</b>	<b>236</b>	<b>5.1%</b>	<b>151</b>	<b>64.2%</b>	<b>17,222</b>	<b>1,725</b>	<b>898.4%</b>	<b>2,491</b>	<b>2,155</b>	<b>360</b>	<b>498.6%</b>	<b>2,143</b>	<b>0.6%</b>	<b>50</b>	<b>443</b>
<b>Total Futures</b>	<b>4,414,919</b>	<b>4,070,555</b>	<b>8.5%</b>	<b>2,912,210</b>	<b>51.6%</b>	<b>34,438,406</b>	<b>30,115,323</b>	<b>14.4%</b>	<b>45,368,417</b>	<b>1,333,353</b>	<b>1,351,607</b>	<b>-1.4%</b>	<b>1,301,066</b>	<b>2.5%</b>	<b>929,878</b>	<b>8,567,158</b>
<b>Total Options</b>	<b>2,478,701</b>	<b>2,469,850</b>	<b>0.4%</b>	<b>3,058,212</b>	<b>-18.9%</b>	<b>25,184,378</b>	<b>20,266,354</b>	<b>24.3%</b>	<b>31,303,754</b>	<b>4,720,779</b>	<b>5,069,232</b>	<b>-6.9%</b>	<b>4,714,928</b>	<b>0.1%</b>	<b>83,585</b>	<b>756,435</b>
<b>GRAND TOTAL</b>	<b>6,893,620</b>	<b>6,540,405</b>	<b>5.4%</b>	<b>5,970,422</b>	<b>15.5%</b>	<b>59,622,784</b>	<b>50,381,677</b>	<b>18.3%</b>	<b>76,672,171</b>	<b>6,054,132</b>	<b>6,420,839</b>	<b>-5.7%</b>	<b>6,015,994</b>	<b>0.6%</b>	<b>1,013,463</b>	<b>9,323,593</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2016	Aug 2015	% CHG	Jul 2016	% CHG	2016	2015	% CHG	Total 2015
<b>Short-Term Interest Rate Futures</b>									
BAX	81,722	66,688	22.5%	85,132	-4.0%	100,702	86,348	16.6%	130,192
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>81,722</b>	<b>66,688</b>	<b>22.5%</b>	<b>85,132</b>	<b>-4.0%</b>	<b>100,702</b>	<b>86,348</b>	<b>16.6%</b>	<b>130,192</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>855</b>	<b>2,138</b>	<b>-60.0%</b>	<b>1,506</b>	<b>-43.2%</b>	<b>1,708</b>	<b>2,833</b>	<b>-39.7%</b>	<b>3,439</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	17	-100.0%	17
CGF	565	1,446	-60.9%	306	84.6%	370	839	-55.9%	1,068
CGB	104,007	117,537	-11.5%	47,428	119.3%	82,350	75,064	9.7%	108,933
LGB	0	0		0		0	0		0
<b>Total</b>	<b>104,572</b>	<b>118,983</b>	<b>-12.1%</b>	<b>47,734</b>	<b>119.1%</b>	<b>82,720</b>	<b>75,920</b>	<b>9.0%</b>	<b>110,018</b>
<b>Bond Options - OGB</b>									
	<b>16</b>	<b>27</b>	<b>-40.7%</b>	<b>0</b>		<b>18</b>	<b>9</b>	<b>100.0%</b>	<b>22</b>
<b>Index Futures</b>									
SXF	14,321	17,737	-19.3%	12,697	12.8%	21,577	18,695	15.4%	32,473
SXM	58	115	-49.6%	44	31.8%	73	203	-64.0%	273
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		0		0	0		1
SXK	0	2	-100.0%	2	-100.0%	16	0		23
SXU	0	0		0		6	0		10
Others	0	0		0		0	15	-100.0%	15
<b>Total</b>	<b>14,379</b>	<b>17,854</b>	<b>-19.5%</b>	<b>12,743</b>	<b>12.8%</b>	<b>21,672</b>	<b>18,913</b>	<b>14.6%</b>	<b>32,795</b>
<b>Index Options</b>									
SXJ	0	10	-100.0%	0		0	1	-100.0%	1
SXO	719	4,271	-83.2%	3,055	-76.5%	3,169	1,806	75.5%	3,261
SXV	0	0		0		0	0		0
<b>Total</b>	<b>719</b>	<b>4,281</b>	<b>-83.2%</b>	<b>3,055</b>	<b>-76.5%</b>	<b>3,169</b>	<b>1,807</b>	<b>75.4%</b>	<b>3,262</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>28,568</b>	<b>29,722</b>	<b>-3.9%</b>	<b>44,511</b>	<b>-35.8%</b>	<b>42,781</b>	<b>32,100</b>	<b>33.3%</b>	<b>51,672</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>82,496</b>	<b>87,310</b>	<b>-5.5%</b>	<b>103,830</b>	<b>-20.5%</b>	<b>102,540</b>	<b>84,480</b>	<b>21.4%</b>	<b>128,537</b>
<b>Currency Options - USX</b>									
	<b>11</b>	<b>11</b>	<b>0.0%</b>	<b>7</b>	<b>57.1%</b>	<b>103</b>	<b>10</b>	<b>930.0%</b>	<b>14</b>
<b>Total Futures</b>									
	<b>200,673</b>	<b>203,525</b>	<b>-1.4%</b>	<b>145,609</b>	<b>37.8%</b>	<b>205,094</b>	<b>181,181</b>	<b>13.2%</b>	<b>273,005</b>
<b>Total Options</b>									
	<b>112,665</b>	<b>123,489</b>	<b>-8.8%</b>	<b>152,909</b>	<b>-26.3%</b>	<b>150,319</b>	<b>121,239</b>	<b>24.0%</b>	<b>186,946</b>
<b>GRAND TOTAL</b>	<b>313,338</b>	<b>327,014</b>	<b>-4.2%</b>	<b>298,518</b>	<b>5.0%</b>	<b>355,413</b>	<b>302,420</b>	<b>17.5%</b>	<b>459,951</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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