

MONTRÉAL EXCHANGE

Statistics



Feb 2014

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Feb 2014	Feb 2013	% CHG	Jan 2014	% CHG	2014	2013	% CHG	Total 2013	Feb 2014	Feb 2013	% CHG	Jan 2014	% CHG	Feb 2014	YTD 2014
Short-Term Interest Rate Futures																
BAX	1,926,015	1,821,704	5.7%	2,670,759	-27.9%	4,596,774	4,001,674	14.9%	22,578,143	848,397	619,144	37.0%	832,841	1.9%	58,240	128,674
CRA	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
Total	1,926,015	1,821,704	5.7%	2,670,759	-27.9%	4,596,774	4,001,674	14.9%	22,578,143	848,397	619,144	37.0%	832,841	1.9%	58,240	128,674
Short-Term Interest Rate Options - OBX	58,858	30,250	94.6%	75,826	-22.4%	134,684	87,667	53.6%	588,279	168,000	105,700	58.9%	133,554	25.8%	126	270
Bond Futures																
CGZ	2,354	12,276	-80.8%	1,707	37.9%	4,061	16,634	-75.6%	79,349	1,527	2,106	-27.5%	1,921	-20.5%	47	68
CGF	24,274	19,279	25.9%	18,724	29.6%	42,998	28,462	51.1%	276,610	4,900	4,830	1.4%	5,794	-15.4%	608	1,198
CGB	1,513,957	1,350,336	12.1%	1,062,240	42.5%	2,576,197	2,151,206	19.8%	13,824,451	296,095	275,385	7.5%	304,244	-2.7%	364,618	763,803
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,540,585	1,381,891	11.5%	1,082,671	42.3%	2,623,256	2,196,302	19.4%	14,180,410	302,522	282,321	7.2%	311,959	-3.0%	365,273	765,069
Bond Options - OGB	1,435	904	58.7%	0		1,435	904	58.7%	4,669	1,435	904	58.7%	1,435	0.0%	1	1
Index Futures																
SXF	211,041	224,999	-6.2%	252,531	-16.4%	463,572	427,787	8.4%	3,994,992	146,960	146,948	0.0%	145,500	1.0%	163,045	350,819
SXM	8,218	6,029	36.3%	8,963	-8.3%	17,181	12,222	40.6%	100,194	2,550	1,016	151.0%	1,408	81.1%	3,086	6,548
SEG	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
SMJ	0	0		0		0	0		0	0	0	0	0		0	0
SCF	164	0		50	228.0%	214	32	568.8%	406	2	0	20	-90.0%	18	22	0
SXA	0	0		0		0	0		0	0	0	0	0		0	0
SXB	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
SXY	0	0		0		0	0		0	0	0	0	0		0	0
SXK	0	0		0		0	0		0	0	0	0	0		0	0
SXU	0	0		0		0	0		0	0	0	0	0		0	0
Total	219,423	231,028	-5.0%	261,544	-16.1%	480,967	440,041	9.3%	4,095,592	149,512	147,964	1.0%	146,928	1.8%	166,149	357,389
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	27,980	33,093	-15.5%	101,139	-72.3%	129,119	101,177	27.6%	511,384	112,425	118,133	-4.8%	116,770	-3.7%	244	675
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	27,980	33,093	-15.5%	101,139	-72.3%	129,119	101,177	27.6%	511,384	112,425	118,133	-4.8%	116,770	-3.7%	244	675
ETF Futures	0	0		0		0	0		0	0	0	0	0		0	0
ETF Options	220,446	596,902	-63.1%	146,203	50.8%	366,649	807,532	-54.6%	2,905,949	363,725	699,292	-48.0%	387,568	-6.2%	3,559	7,515
Share Futures	0	0		0		0	0		0	0	0	0	0		0	0
Equity Options	1,763,573	1,674,148	5.3%	1,898,463	-7.1%	3,662,036	3,924,553	-6.7%	21,335,465	2,606,157	2,503,770	4.1%	2,327,518	12.0%	69,313	146,225
Currency Options - USX	310	188	64.9%	490	-36.7%	800	694	15.3%	6,931	786	649	21.1%	774	1.6%	33	79
Total Futures	3,686,023	3,434,623	7.3%	4,014,974	-8.2%	7,700,997	6,638,017	16.0%	40,854,145	1,300,431	1,049,429	23.9%	1,291,728	0.7%	589,662	1,251,132
Total Options	2,072,602	2,335,485	-11.3%	2,222,121	-6.7%	4,294,723	4,922,527	-12.8%	25,352,677	3,252,528	3,428,448	-5.1%	2,967,619	9.6%	73,276	154,765
GRAND TOTAL	5,758,625	5,770,108	-0.2%	6,237,095	-7.7%	11,995,720	11,560,544	3.8%	66,206,822	4,552,959	4,477,877	1.7%	4,259,347	6.9%	662,938	1,405,897

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2014	Feb 2013	% CHG	Jan 2014	% CHG	2014	2013	% CHG	Total 2013
Short-Term Interest Rate Futures									
BAX	101,369	95,879	5.7%	121,398	-16.5%	111,384	97,484	14.3%	543,092
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	101,369	95,879	5.7%	121,398	-16.5%	111,384	97,484	14.3%	543,092
Short-Term Interest Rate Options - OBX	3,097	1,592	94.5%	3,446	-10.1%	3,272	2,100	55.8%	14,129
Bond Futures									
CGZ	123	646	-81.0%	77	59.7%	100	422	-76.3%	1,908
CGF	1,277	1,014	25.9%	851	50.1%	1,064	716	48.6%	6,612
CGB	79,681	71,070	12.1%	48,283	65.0%	63,982	53,736	19.1%	332,998
LGB	0	0		0		0	0		0
Total	81,081	72,730	11.5%	49,211	64.8%	65,146	54,874	18.7%	341,518
Bond Options - OGB	75	47	59.6%	0		38	24	58.3%	112
Index Futures									
SXF	11,107	11,842	-6.2%	11,478	-3.2%	11,292	10,530	7.2%	97,026
SXM	432	317	36.3%	407	6.1%	420	299	40.5%	2,391
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	8	0		2	300.0%	5	0		8
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		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	11,547	12,159	-5.0%	11,887	-2.9%	11,717	10,829	8.2%	99,425
Index Options									
SXJ	0	0		0		0	0		0
SXO	1,472	1,741	-15.5%	4,597	-68.0%	3,034	2,418	25.5%	12,244
SXV	0	0		0		0	0		0
Total	1,472	1,741	-15.5%	4,597	-68.0%	3,034	2,418	25.5%	12,244
ETF Futures	0	0		0		0	0		0
ETF Options	11,602	31,415	-63.1%	6,645	74.6%	9,124	20,494	-55.5%	70,805
Share Futures	0	0		0		0	0		0
Equity Options	92,819	88,113	5.3%	86,293	7.6%	89,556	95,202	-5.9%	508,606
Currency Options - USX	16	9	77.8%	22	-27.3%	19	16	18.8%	166
Total Futures	193,997	180,768	7.3%	182,496	6.3%	188,247	163,187	15.4%	984,035
Total Options	109,081	122,917	-11.3%	101,003	8.0%	105,043	120,254	-12.6%	606,062
GRAND TOTAL	303,078	303,685	-0.2%	283,499	6.9%	293,290	283,441	3.5%	1,590,097

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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