

MONTRÉAL EXCHANGE

# Statistics



**May 2014**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	May 2014	May 2013	% CHG	Apr 2014	% CHG	2014	2013	% CHG	Total 2013	May 2014	May 2013	% CHG	Apr 2014	% CHG	May 2014	YTD 2014
<b>Short-Term Interest Rate Futures</b>																
BAX	1,458,897	2,495,245	-41.5%	1,676,405	-13.0%	9,801,615	9,597,634	2.1%	22,578,143	784,514	692,642	13.3%	740,602	5.9%	39,265	278,813
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>1,458,897</b>	<b>2,495,245</b>	<b>-41.5%</b>	<b>1,676,405</b>	<b>-13.0%</b>	<b>9,801,615</b>	<b>9,597,634</b>	<b>2.1%</b>	<b>22,578,143</b>	<b>784,514</b>	<b>692,642</b>	<b>13.3%</b>	<b>740,602</b>	<b>5.9%</b>	<b>39,265</b>	<b>278,813</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>19,581</b>	<b>60,715</b>	<b>-67.7%</b>	<b>55,578</b>	<b>-64.8%</b>	<b>269,925</b>	<b>230,433</b>	<b>17.1%</b>	<b>588,279</b>	<b>184,799</b>	<b>144,920</b>	<b>27.5%</b>	<b>174,513</b>	<b>5.9%</b>	<b>75</b>	<b>590</b>
<b>Bond Futures</b>																
CGZ	3,219	11,043	-70.9%	814	295.5%	8,889	50,493	-82.4%	79,349	1,058	1,610	-34.3%	827	27.9%	29	138
CGF	47,986	42,606	12.6%	17,820	169.3%	127,769	128,983	-0.9%	276,610	10,008	6,586	52.0%	8,022	24.8%	734	3,205
CGB	1,881,263	2,199,389	-14.5%	896,923	109.7%	6,312,963	6,033,709	4.6%	13,824,451	325,444	329,595	-1.3%	323,687	0.5%	438,483	1,989,332
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>1,932,468</b>	<b>2,253,038</b>	<b>-14.2%</b>	<b>915,557</b>	<b>111.1%</b>	<b>6,449,621</b>	<b>6,213,185</b>	<b>3.8%</b>	<b>14,180,410</b>	<b>336,510</b>	<b>337,791</b>	<b>-0.4%</b>	<b>332,536</b>	<b>1.2%</b>	<b>439,246</b>	<b>1,992,675</b>
<b>Bond Options - OGB</b>	<b>1,660</b>	<b>881</b>	<b>88.4%</b>	<b>0</b>		<b>3,095</b>	<b>1,785</b>	<b>73.4%</b>	<b>4,669</b>	<b>1,660</b>	<b>881</b>	<b>88.4%</b>	<b>1,435</b>	<b>15.7%</b>	<b>2</b>	<b>3</b>
<b>Index Futures</b>																
SXF	246,459	234,838	4.9%	252,286	-2.3%	1,533,933	1,491,262	2.9%	3,994,992	141,692	152,857	-7.3%	143,522	-1.3%	201,341	986,927
SXM	6,205	9,561	-35.1%	6,402	-3.1%	38,717	41,088	-5.8%	100,194	1,505	1,158	30.0%	1,363	10.4%	2,163	14,047
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	42	72	-41.7%	10	320.0%	390	156	150.0%	406	12	2	500.0%	2		8	47
SXA	0	0		0		0	0		0	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	0		0		0	0		0	0		0		0	0	
SXK	0	0		0		0	0		0	0		0		0	0	
SXU	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>252,706</b>	<b>244,471</b>	<b>3.4%</b>	<b>258,698</b>	<b>-2.3%</b>	<b>1,573,040</b>	<b>1,532,506</b>	<b>2.6%</b>	<b>4,095,592</b>	<b>143,209</b>	<b>154,015</b>	<b>-7.0%</b>	<b>144,887</b>	<b>-1.2%</b>	<b>203,512</b>	<b>1,001,021</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	27,209	27,658	-1.6%	49,956	-45.5%	230,395	205,442	12.1%	511,384	118,043	114,988	2.7%	105,837	11.5%	162	1,191
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>27,209</b>	<b>27,658</b>	<b>-1.6%</b>	<b>49,956</b>	<b>-45.5%</b>	<b>230,395</b>	<b>205,442</b>	<b>12.1%</b>	<b>511,384</b>	<b>118,043</b>	<b>114,988</b>	<b>2.7%</b>	<b>105,837</b>	<b>11.5%</b>	<b>162</b>	<b>1,191</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>ETF Options</b>	<b>226,242</b>	<b>188,384</b>	<b>20.1%</b>	<b>212,372</b>	<b>6.5%</b>	<b>992,331</b>	<b>1,574,443</b>	<b>-37.0%</b>	<b>2,905,949</b>	<b>451,099</b>	<b>558,278</b>	<b>-19.2%</b>	<b>380,835</b>	<b>18.4%</b>	<b>2,085</b>	<b>14,687</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>Equity Options</b>	<b>1,447,988</b>	<b>2,062,074</b>	<b>-29.8%</b>	<b>1,775,755</b>	<b>-18.5%</b>	<b>8,557,160</b>	<b>9,249,075</b>	<b>-7.5%</b>	<b>21,335,465</b>	<b>2,588,513</b>	<b>2,888,960</b>	<b>-10.4%</b>	<b>2,494,459</b>	<b>3.8%</b>	<b>57,122</b>	<b>338,733</b>
<b>Currency Options - USX</b>	<b>97</b>	<b>372</b>	<b>-73.9%</b>	<b>64</b>	<b>51.6%</b>	<b>1,064</b>	<b>4,033</b>	<b>-73.6%</b>	<b>6,931</b>	<b>701</b>	<b>738</b>	<b>-5.0%</b>	<b>701</b>	<b>0.0%</b>	<b>14</b>	<b>128</b>
<b>Total Futures</b>	<b>3,644,071</b>	<b>4,992,754</b>	<b>-27.0%</b>	<b>2,850,660</b>	<b>27.8%</b>	<b>17,824,276</b>	<b>17,343,325</b>	<b>2.8%</b>	<b>40,854,145</b>	<b>1,264,233</b>	<b>1,184,448</b>	<b>6.7%</b>	<b>1,218,025</b>	<b>3.8%</b>	<b>682,023</b>	<b>3,272,509</b>
<b>Total Options</b>	<b>1,722,777</b>	<b>2,340,084</b>	<b>-26.4%</b>	<b>2,093,725</b>	<b>-17.7%</b>	<b>10,053,970</b>	<b>11,265,211</b>	<b>-10.8%</b>	<b>25,352,677</b>	<b>3,344,815</b>	<b>3,708,765</b>	<b>-9.8%</b>	<b>3,157,780</b>	<b>5.9%</b>	<b>59,460</b>	<b>355,332</b>
<b>GRAND TOTAL</b>	<b>5,366,848</b>	<b>7,332,838</b>	<b>-26.8%</b>	<b>4,944,385</b>	<b>8.5%</b>	<b>27,878,246</b>	<b>28,608,536</b>	<b>-2.6%</b>	<b>66,206,822</b>	<b>4,609,048</b>	<b>4,893,213</b>	<b>-5.8%</b>	<b>4,375,805</b>	<b>5.3%</b>	<b>741,483</b>	<b>3,627,841</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2014	May 2013	% CHG	Apr 2014	% CHG	2014	2013	% CHG	Total 2013
<b>Short-Term Interest Rate Futures</b>									
BAX	69,471	113,420	-38.7%	79,828	-13.0%	94,123	91,425	3.0%	217,237
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>69,471</b>	<b>113,420</b>	<b>-38.7%</b>	<b>79,828</b>	<b>-13.0%</b>	<b>94,123</b>	<b>91,425</b>	<b>3.0%</b>	<b>217,237</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>932</b>	<b>2,759</b>	<b>-66.2%</b>	<b>2,646</b>	<b>-64.8%</b>	<b>2,596</b>	<b>2,170</b>	<b>19.6%</b>	<b>5,652</b>
<b>Bond Futures</b>									
CGZ	153	501	-69.5%	38	302.6%	86	487	-82.3%	763
CGF	2,285	1,936	18.0%	848	169.5%	1,233	1,215	1.5%	2,645
CGB	89,583	99,972	-10.4%	42,710	109.7%	61,181	57,573	6.3%	133,199
LGB	0	0		0		0	0		0
<b>Total</b>	<b>92,021</b>	<b>102,409</b>	<b>-10.1%</b>	<b>43,596</b>	<b>111.1%</b>	<b>62,500</b>	<b>59,275</b>	<b>5.4%</b>	<b>136,607</b>
<b>Bond Options - OGB</b>	<b>79</b>	<b>40</b>	<b>97.5%</b>	<b>0</b>		<b>31</b>	<b>17</b>	<b>82.4%</b>	<b>45</b>
<b>Index Futures</b>									
SXF	11,736	10,674	9.9%	12,013	-2.3%	14,711	14,375	2.3%	38,810
SXM	295	434	-32.0%	304	-3.0%	373	387	-3.6%	956
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	2	3	-33.3%	0		3	1	200.0%	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		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>12,033</b>	<b>11,111</b>	<b>8.3%</b>	<b>12,317</b>	<b>-2.3%</b>	<b>15,087</b>	<b>14,763</b>	<b>2.2%</b>	<b>39,769</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	1,295	1,257	3.0%	2,378	-45.5%	2,178	1,942	12.2%	4,897
SXV	0	0		0		0	0		0
<b>Total</b>	<b>1,295</b>	<b>1,257</b>	<b>3.0%</b>	<b>2,378</b>	<b>-45.5%</b>	<b>2,178</b>	<b>1,942</b>	<b>12.2%</b>	<b>4,897</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>10,773</b>	<b>8,562</b>	<b>25.8%</b>	<b>10,112</b>	<b>6.5%</b>	<b>9,608</b>	<b>15,387</b>	<b>-37.6%</b>	<b>28,322</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>68,951</b>	<b>93,730</b>	<b>-26.4%</b>	<b>84,559</b>	<b>-18.5%</b>	<b>82,442</b>	<b>87,844</b>	<b>-6.1%</b>	<b>203,442</b>
<b>Currency Options - USX</b>	<b>4</b>	<b>16</b>	<b>-75.0%</b>	<b>3</b>	<b>33.3%</b>	<b>10</b>	<b>39</b>	<b>-74.4%</b>	<b>66</b>
<b>Total Futures</b>	<b>173,525</b>	<b>226,940</b>	<b>-23.5%</b>	<b>135,741</b>	<b>27.8%</b>	<b>171,710</b>	<b>165,463</b>	<b>3.8%</b>	<b>393,613</b>
<b>Total Options</b>	<b>82,034</b>	<b>106,364</b>	<b>-22.9%</b>	<b>99,698</b>	<b>-17.7%</b>	<b>96,865</b>	<b>107,399</b>	<b>-9.8%</b>	<b>242,424</b>
<b>GRAND TOTAL</b>	<b>255,559</b>	<b>333,304</b>	<b>-23.3%</b>	<b>235,439</b>	<b>8.5%</b>	<b>268,575</b>	<b>272,862</b>	<b>-1.6%</b>	<b>636,037</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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