

MONTRÉAL EXCHANGE

# Statistics



**Aug 2014**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Aug 2014	Aug 2013	% CHG	Jul 2014	% CHG	2014	2013	% CHG	Total 2013	Aug 2014	Aug 2013	% CHG	Jul 2014	% CHG	Aug 2014	YTD 2014
<b>Short-Term Interest Rate Futures</b>																
BAX	1,651,459	1,381,327	19.6%	1,861,163	-11.3%	15,580,954	14,969,618	4.1%	22,578,143	694,861	661,065	5.1%	740,508	-6.2%	62,226	459,785
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
<b>Total</b>	<b>1,651,459</b>	<b>1,381,327</b>	<b>19.6%</b>	<b>1,861,163</b>	<b>-11.3%</b>	<b>15,580,954</b>	<b>14,969,618</b>	<b>4.1%</b>	<b>22,578,143</b>	<b>694,861</b>	<b>661,065</b>	<b>5.1%</b>	<b>740,508</b>	<b>-6.2%</b>	<b>62,226</b>	<b>459,785</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>11,527</b>	<b>73,252</b>	<b>-84.3%</b>	<b>11,835</b>	<b>-2.6%</b>	<b>308,901</b>	<b>410,288</b>	<b>-24.7%</b>	<b>588,279</b>	<b>126,920</b>	<b>173,022</b>	<b>-26.6%</b>	<b>121,988</b>	<b>4.0%</b>	<b>43</b>	<b>736</b>
<b>Bond Futures</b>																
CGZ	2,093	5,411	-61.3%	76	2653.9%	11,193	67,470	-83.4%	79,349	936	2,474	-62.2%	952	-1.7%	33	178
CGF	34,733	25,427	36.6%	13,257	162.0%	189,290	197,470	-4.1%	276,610	8,129	5,815	39.8%	7,689	5.7%	795	4,924
CGB	1,689,179	1,397,831	20.8%	930,449	81.5%	10,016,476	9,441,327	6.1%	13,824,451	350,968	266,317	31.8%	339,528	3.4%	385,270	3,162,648
LGB	0	0		0		0	0		0	0	0	0	0		0	0
<b>Total</b>	<b>1,726,005</b>	<b>1,428,669</b>	<b>20.8%</b>	<b>943,782</b>	<b>82.9%</b>	<b>10,216,959</b>	<b>9,706,267</b>	<b>5.3%</b>	<b>14,180,410</b>	<b>360,033</b>	<b>274,606</b>	<b>31.1%</b>	<b>348,169</b>	<b>3.4%</b>	<b>386,098</b>	<b>3,167,750</b>
<b>Bond Options - OGB</b>	<b>1,253</b>	<b>851</b>	<b>47.2%</b>	<b>0</b>		<b>4,348</b>	<b>2,636</b>	<b>64.9%</b>	<b>4,669</b>	<b>1,253</b>	<b>851</b>	<b>47.2%</b>	<b>1,660</b>	<b>-24.5%</b>	<b>1</b>	<b>4</b>
<b>Index Futures</b>																
SXF	222,921	217,943	2.3%	236,494	-5.7%	2,525,743	2,488,179	1.5%	3,994,992	151,191	148,732	1.7%	150,807	0.3%	179,106	1,567,502
SXM	5,832	8,910	-34.5%	5,825	0.1%	56,790	68,865	-17.5%	100,194	2,125	902	135.6%	907	134.3%	1,610	19,269
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	14	0		2	600.0%	410	346	18.5%	406	2	0	4	-50.0%	7	58	
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
Others	378	0		196	92.9%	797	0		0	56	0	44	27.3%	116	200	
<b>Total</b>	<b>229,145</b>	<b>226,853</b>	<b>1.0%</b>	<b>242,517</b>	<b>-5.5%</b>	<b>2,583,740</b>	<b>2,557,390</b>	<b>1.0%</b>	<b>4,095,592</b>	<b>153,374</b>	<b>149,634</b>	<b>2.5%</b>	<b>151,762</b>	<b>1.1%</b>	<b>180,839</b>	<b>1,587,029</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	21,072	20,862	1.0%	20,198	4.3%	295,508	304,589	-3.0%	511,384	106,791	125,632	-15.0%	105,231	1.5%	113	1,611
SXV	0	0		0		0	0		0	0	0	0	0		0	0
<b>Total</b>	<b>21,072</b>	<b>20,862</b>	<b>1.0%</b>	<b>20,198</b>	<b>4.3%</b>	<b>295,508</b>	<b>304,589</b>	<b>-3.0%</b>	<b>511,384</b>	<b>106,791</b>	<b>125,632</b>	<b>-15.0%</b>	<b>105,231</b>	<b>1.5%</b>	<b>113</b>	<b>1,611</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>0</b>
<b>ETF Options</b>	<b>191,822</b>	<b>120,880</b>	<b>58.7%</b>	<b>455,994</b>	<b>-57.9%</b>	<b>1,934,593</b>	<b>2,080,873</b>	<b>-7.0%</b>	<b>2,905,949</b>	<b>686,113</b>	<b>477,351</b>	<b>43.7%</b>	<b>689,792</b>	<b>-0.5%</b>	<b>2,290</b>	<b>22,066</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>0</b>
<b>Equity Options</b>	<b>1,439,278</b>	<b>1,802,116</b>	<b>-20.1%</b>	<b>1,837,465</b>	<b>-21.7%</b>	<b>13,436,468</b>	<b>14,718,848</b>	<b>-8.7%</b>	<b>21,335,465</b>	<b>2,854,911</b>	<b>2,892,802</b>	<b>-1.3%</b>	<b>2,844,103</b>	<b>0.4%</b>	<b>59,468</b>	<b>536,110</b>
<b>Currency Options - USX</b>	<b>48</b>	<b>116</b>	<b>-58.6%</b>	<b>49</b>	<b>-2.0%</b>	<b>1,445</b>	<b>4,949</b>	<b>-70.8%</b>	<b>6,931</b>	<b>447</b>	<b>530</b>	<b>-15.7%</b>	<b>423</b>	<b>5.7%</b>	<b>10</b>	<b>177</b>
<b>Total Futures</b>	<b>3,606,609</b>	<b>3,036,849</b>	<b>18.8%</b>	<b>3,047,462</b>	<b>18.3%</b>	<b>28,381,653</b>	<b>27,233,275</b>	<b>4.2%</b>	<b>40,854,145</b>	<b>1,208,268</b>	<b>1,085,305</b>	<b>11.3%</b>	<b>1,240,439</b>	<b>-2.6%</b>	<b>629,163</b>	<b>5,214,564</b>
<b>Total Options</b>	<b>1,665,000</b>	<b>2,018,077</b>	<b>-17.5%</b>	<b>2,325,541</b>	<b>-28.4%</b>	<b>15,981,263</b>	<b>17,522,183</b>	<b>-8.8%</b>	<b>25,352,677</b>	<b>3,776,435</b>	<b>3,670,188</b>	<b>2.9%</b>	<b>3,763,197</b>	<b>0.4%</b>	<b>61,925</b>	<b>560,704</b>
<b>GRAND TOTAL</b>	<b>5,271,609</b>	<b>5,054,926</b>	<b>4.3%</b>	<b>5,373,003</b>	<b>-1.9%</b>	<b>44,362,916</b>	<b>44,755,458</b>	<b>-0.9%</b>	<b>66,206,822</b>	<b>4,984,703</b>	<b>4,755,493</b>	<b>4.8%</b>	<b>5,003,636</b>	<b>-0.4%</b>	<b>691,088</b>	<b>5,775,268</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2014	Aug 2013	% CHG	Jul 2014	% CHG	2014	2013	% CHG	Total 2013
<b>Short-Term Interest Rate Futures</b>									
BAX	82,572	65,777	25.5%	84,598	-2.4%	93,215	89,321	4.4%	135,773
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>82,572</b>	<b>65,777</b>	<b>25.5%</b>	<b>84,598</b>	<b>-2.4%</b>	<b>93,215</b>	<b>89,321</b>	<b>4.4%</b>	<b>135,773</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>576</b>	<b>3,488</b>	<b>-83.5%</b>	<b>537</b>	<b>7.3%</b>	<b>1,855</b>	<b>2,435</b>	<b>-23.8%</b>	<b>3,532</b>
<b>Bond Futures</b>									
CGZ	104	257	-59.5%	3	3366.7%	68	405	-83.2%	477
CGF	1,736	1,210	43.5%	602	188.4%	1,143	1,170	-2.3%	1,653
CGB	84,458	66,563	26.9%	42,293	99.7%	60,533	56,407	7.3%	83,250
LGB	0	0		0		0	0		0
<b>Total</b>	<b>86,298</b>	<b>68,030</b>	<b>26.9%</b>	<b>42,898</b>	<b>101.2%</b>	<b>61,744</b>	<b>57,982</b>	<b>6.5%</b>	<b>85,380</b>
<b>Bond Options - OGB</b>	<b>62</b>	<b>40</b>	<b>55.0%</b>	<b>0</b>		<b>27</b>	<b>16</b>	<b>68.8%</b>	<b>28</b>
<b>Index Futures</b>									
SXF	11,146	10,378	7.4%	10,749	3.7%	15,100	15,037	0.4%	24,256
SXM	291	424	-31.4%	264	10.2%	340	408	-16.7%	598
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		2	2	0.0%	2
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
Others	18	0		8	125.0%	6	0		0
<b>Total</b>	<b>11,455</b>	<b>10,802</b>	<b>6.0%</b>	<b>11,021</b>	<b>3.9%</b>	<b>15,448</b>	<b>15,447</b>	<b>0.0%</b>	<b>24,856</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	1,053	993	6.0%	918	14.7%	1,750	1,804	-3.0%	3,061
SXV	0	0		0		0	0		0
<b>Total</b>	<b>1,053</b>	<b>993</b>	<b>6.0%</b>	<b>918</b>	<b>14.7%</b>	<b>1,750</b>	<b>1,804</b>	<b>-3.0%</b>	<b>3,061</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>9,591</b>	<b>5,756</b>	<b>66.6%</b>	<b>20,727</b>	<b>-53.7%</b>	<b>11,547</b>	<b>12,676</b>	<b>-8.9%</b>	<b>17,701</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>71,963</b>	<b>85,815</b>	<b>-16.1%</b>	<b>83,521</b>	<b>-13.8%</b>	<b>80,501</b>	<b>87,384</b>	<b>-7.9%</b>	<b>127,151</b>
<b>Currency Options - USX</b>	<b>2</b>	<b>5</b>	<b>-60.0%</b>	<b>2</b>	<b>0.0%</b>	<b>8</b>	<b>30</b>	<b>-73.3%</b>	<b>41</b>
<b>Total Futures</b>	<b>180,325</b>	<b>144,609</b>	<b>24.7%</b>	<b>138,517</b>	<b>30.2%</b>	<b>170,407</b>	<b>162,750</b>	<b>4.7%</b>	<b>246,009</b>
<b>Total Options</b>	<b>83,247</b>	<b>96,097</b>	<b>-13.4%</b>	<b>105,705</b>	<b>-21.2%</b>	<b>95,688</b>	<b>104,345</b>	<b>-8.3%</b>	<b>151,514</b>
<b>GRAND TOTAL</b>	<b>263,572</b>	<b>240,706</b>	<b>9.5%</b>	<b>244,222</b>	<b>7.9%</b>	<b>266,095</b>	<b>267,095</b>	<b>-0.4%</b>	<b>397,523</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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