

MONTRÉAL EXCHANGE

# Statistics



**Sep 2014**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Sep 2014	Sep 2013	% CHG	Aug 2014	% CHG	2014	2013	% CHG	Total 2013	Sep 2014	Sep 2013	% CHG	Aug 2014	% CHG	Sep 2014	YTD 2014
<b>Short-Term Interest Rate Futures</b>																
BAX	2,611,626	2,340,358	11.6%	1,651,459	58.1%	18,192,580	17,309,976	5.1%	22,578,143	725,486	714,036	1.6%	694,861	4.4%	84,252	544,037
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>2,611,626</b>	<b>2,340,358</b>	<b>11.6%</b>	<b>1,651,459</b>	<b>58.1%</b>	<b>18,192,580</b>	<b>17,309,976</b>	<b>5.1%</b>	<b>22,578,143</b>	<b>725,486</b>	<b>714,036</b>	<b>1.6%</b>	<b>694,861</b>	<b>4.4%</b>	<b>84,252</b>	<b>544,037</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>25,717</b>	<b>63,054</b>	<b>-59.2%</b>	<b>11,527</b>	<b>123.1%</b>	<b>334,618</b>	<b>473,342</b>	<b>-29.3%</b>	<b>588,279</b>	<b>105,538</b>	<b>151,054</b>	<b>-30.1%</b>	<b>126,920</b>	<b>-16.8%</b>	<b>77</b>	<b>813</b>
<b>Bond Futures</b>																
CGZ	718	3,652	-80.3%	2,093	-65.7%	11,911	71,122	-83.3%	79,349	721	1,266	-43.0%	936	-23.0%	21	199
CGF	15,146	17,727	-14.6%	34,733	-56.4%	204,436	215,197	-5.0%	276,610	12,956	5,501	135.5%	8,129	59.4%	544	5,468
CGB	967,899	885,081	9.4%	1,689,179	-42.7%	10,984,375	10,326,408	6.4%	13,824,451	334,192	257,350	29.9%	350,968	-4.8%	367,178	3,529,826
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>983,763</b>	<b>906,460</b>	<b>8.5%</b>	<b>1,726,005</b>	<b>-43.0%</b>	<b>11,200,722</b>	<b>10,612,727</b>	<b>5.5%</b>	<b>14,180,410</b>	<b>347,869</b>	<b>264,117</b>	<b>31.7%</b>	<b>360,033</b>	<b>-3.4%</b>	<b>367,743</b>	<b>3,535,493</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>119</b>	<b>-100.0%</b>	<b>1,253</b>	<b>-100.0%</b>	<b>4,348</b>	<b>2,755</b>	<b>57.8%</b>	<b>4,669</b>	<b>1,253</b>	<b>970</b>	<b>29.2%</b>	<b>1,253</b>	<b>0.0%</b>	<b>0</b>	<b>4</b>
<b>Index Futures</b>																
SXF	615,784	513,952	19.8%	222,921	176.2%	3,141,527	3,002,131	4.6%	3,994,992	136,481	140,193	-2.6%	151,191	-9.7%	282,611	1,850,113
SXM	8,586	7,086	21.2%	5,832	47.2%	65,376	75,951	-13.9%	100,194	2,544	1,055	141.1%	2,125	19.7%	2,313	21,582
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	94	40	135.0%	14	571.4%	504	386	30.6%	406	22	20	10.0%	2	1000.0%	36	94
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	
Others	541	0		378	43.1%	1,338	0		0	100		56	78.6%	112	312	
<b>Total</b>	<b>625,005</b>	<b>521,078</b>	<b>19.9%</b>	<b>229,145</b>	<b>172.8%</b>	<b>3,208,745</b>	<b>3,078,468</b>	<b>4.2%</b>	<b>4,095,592</b>	<b>139,147</b>	<b>141,268</b>	<b>-1.5%</b>	<b>153,374</b>	<b>-9.3%</b>	<b>285,072</b>	<b>1,872,101</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	20,911	42,601	-50.9%	21,072	-0.8%	316,419	347,190	-8.9%	511,384	89,380	111,683	-20.0%	106,791	-16.3%	222	1,833
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>20,911</b>	<b>42,601</b>	<b>-50.9%</b>	<b>21,072</b>	<b>-0.8%</b>	<b>316,419</b>	<b>347,190</b>	<b>-8.9%</b>	<b>511,384</b>	<b>89,380</b>	<b>111,683</b>	<b>-20.0%</b>	<b>106,791</b>	<b>-16.3%</b>	<b>222</b>	<b>1,833</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>403,298</b>	<b>360,767</b>	<b>11.8%</b>	<b>191,822</b>	<b>110.2%</b>	<b>2,337,891</b>	<b>2,441,640</b>	<b>-4.2%</b>	<b>2,905,949</b>	<b>557,775</b>	<b>361,110</b>	<b>54.5%</b>	<b>686,113</b>	<b>-18.7%</b>	<b>3,080</b>	<b>25,146</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>1,484,235</b>	<b>1,433,367</b>	<b>3.5%</b>	<b>1,439,278</b>	<b>3.1%</b>	<b>14,920,703</b>	<b>16,152,215</b>	<b>-7.6%</b>	<b>21,335,465</b>	<b>2,880,368</b>	<b>2,792,422</b>	<b>3.1%</b>	<b>2,854,911</b>	<b>0.9%</b>	<b>62,574</b>	<b>598,684</b>
<b>Currency Options - USX</b>	<b>257</b>	<b>982</b>	<b>-73.8%</b>	<b>48</b>	<b>435.4%</b>	<b>1,702</b>	<b>5,931</b>	<b>-71.3%</b>	<b>6,931</b>	<b>337</b>	<b>759</b>	<b>-55.6%</b>	<b>447</b>	<b>-24.6%</b>	<b>22</b>	<b>199</b>
<b>Total Futures</b>	<b>4,220,394</b>	<b>3,767,896</b>	<b>12.0%</b>	<b>3,606,609</b>	<b>17.0%</b>	<b>32,602,047</b>	<b>31,001,171</b>	<b>5.2%</b>	<b>40,854,145</b>	<b>1,212,502</b>	<b>1,119,421</b>	<b>8.3%</b>	<b>1,208,268</b>	<b>0.4%</b>	<b>737,067</b>	<b>5,951,631</b>
<b>Total Options</b>	<b>1,934,418</b>	<b>1,900,890</b>	<b>1.8%</b>	<b>1,665,000</b>	<b>16.2%</b>	<b>17,915,681</b>	<b>19,423,073</b>	<b>-7.8%</b>	<b>25,352,677</b>	<b>3,634,651</b>	<b>3,417,998</b>	<b>6.3%</b>	<b>3,776,435</b>	<b>-3.8%</b>	<b>65,975</b>	<b>626,679</b>
<b>GRAND TOTAL</b>	<b>6,154,812</b>	<b>5,668,786</b>	<b>8.6%</b>	<b>5,271,609</b>	<b>16.8%</b>	<b>50,517,728</b>	<b>50,424,244</b>	<b>0.2%</b>	<b>66,206,822</b>	<b>4,847,153</b>	<b>4,537,419</b>	<b>6.8%</b>	<b>4,984,703</b>	<b>-2.8%</b>	<b>803,042</b>	<b>6,578,310</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2014	Sep 2013	% CHG	Aug 2014	% CHG	2014	2013	% CHG	Total 2013
<b>Short-Term Interest Rate Futures</b>									
BAX	124,363	117,017	6.3%	82,572	50.6%	96,676	92,398	4.6%	120,687
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>124,363</b>	<b>117,017</b>	<b>6.3%</b>	<b>82,572</b>	<b>50.6%</b>	<b>96,676</b>	<b>92,398</b>	<b>4.6%</b>	<b>120,687</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>1,224</b>	<b>3,152</b>	<b>-61.2%</b>	<b>576</b>	<b>112.5%</b>	<b>1,785</b>	<b>2,515</b>	<b>-29.0%</b>	<b>3,140</b>
<b>Bond Futures</b>									
CGZ	34	182	-81.3%	104	-67.3%	64	380	-83.2%	424
CGF	721	886	-18.6%	1,736	-58.5%	1,096	1,138	-3.7%	1,469
CGB	46,090	44,254	4.1%	84,458	-45.4%	58,929	55,056	7.0%	74,000
LGB	0	0		0		0	0		0
<b>Total</b>	<b>46,845</b>	<b>45,322</b>	<b>3.4%</b>	<b>86,298</b>	<b>-45.7%</b>	<b>60,089</b>	<b>56,574</b>	<b>6.2%</b>	<b>75,893</b>
<b>Bond Options - OGB</b>									
	<b>0</b>	<b>5</b>	<b>-100.0%</b>	<b>62</b>	<b>-100.0%</b>	<b>24</b>	<b>15</b>	<b>60.0%</b>	<b>25</b>
<b>Index Futures</b>									
SXF	29,323	25,697	14.1%	11,146	163.1%	16,680	16,221	2.8%	21,561
SXM	408	354	15.3%	291	40.2%	348	402	-13.4%	531
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	4	2	100.0%	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	25	0		18	38.9%	8	0		0
<b>Total</b>	<b>29,760</b>	<b>26,053</b>	<b>14.2%</b>	<b>11,455</b>	<b>159.8%</b>	<b>17,038</b>	<b>16,625</b>	<b>2.5%</b>	<b>22,094</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	995	2,130	-53.3%	1,053	-5.5%	1,666	1,840	-9.5%	2,721
SXV	0	0		0		0	0		0
<b>Total</b>	<b>995</b>	<b>2,130</b>	<b>-53.3%</b>	<b>1,053</b>	<b>-5.5%</b>	<b>1,666</b>	<b>1,840</b>	<b>-9.5%</b>	<b>2,721</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>19,204</b>	<b>18,038</b>	<b>6.5%</b>	<b>9,591</b>	<b>100.2%</b>	<b>12,398</b>	<b>13,271</b>	<b>-6.6%</b>	<b>15,734</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>70,677</b>	<b>71,668</b>	<b>-1.4%</b>	<b>71,963</b>	<b>-1.8%</b>	<b>79,409</b>	<b>85,638</b>	<b>-7.3%</b>	<b>113,023</b>
<b>Currency Options - USX</b>									
	<b>12</b>	<b>49</b>	<b>-75.5%</b>	<b>2</b>	<b>500.0%</b>	<b>9</b>	<b>32</b>	<b>-71.9%</b>	<b>37</b>
<b>Total Futures</b>	<b>200,968</b>	<b>188,392</b>	<b>6.7%</b>	<b>180,325</b>	<b>11.4%</b>	<b>173,803</b>	<b>165,597</b>	<b>5.0%</b>	<b>218,674</b>
<b>Total Options</b>	<b>92,112</b>	<b>95,042</b>	<b>-3.1%</b>	<b>83,247</b>	<b>10.6%</b>	<b>95,291</b>	<b>103,311</b>	<b>-7.8%</b>	<b>134,680</b>
<b>GRAND TOTAL</b>	<b>293,080</b>	<b>283,434</b>	<b>3.4%</b>	<b>263,572</b>	<b>11.2%</b>	<b>269,094</b>	<b>268,908</b>	<b>0.1%</b>	<b>353,354</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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