

MONTRÉAL EXCHANGE

Statistics



Dec 2014

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

| | MONTHLY VOLUME | | | | YEAR-TO-DATE VOLUME | | | | MONTH END OPEN INTEREST | | | | TRANSACTIONS | | | |
|---|------------------|------------------|---------------|------------------|---------------------|-------------------|-------------------|---------------|-------------------------|------------------|------------------|---------------|------------------|---------------|----------------|------------------|
| | Dec 2014 | Dec 2013 | % CHG | Nov 2014 | % CHG | 2014 | 2013 | % CHG | Total 2013 | Dec 2014 | Dec 2013 | % CHG | Nov 2014 | % CHG | Dec 2014 | YTD 2014 |
| Short-Term Interest Rate Futures | | | | | | | | | | | | | | | | |
| BAX | 2,187,137 | 1,722,050 | 27.0% | 1,552,697 | 40.9% | 24,640,229 | 22,578,143 | 9.1% | 22,578,143 | 622,094 | 667,149 | -6.8% | 749,318 | -17.0% | 88,506 | 829,592 |
| 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 | 2,187,137 | 1,722,050 | 27.0% | 1,552,697 | 40.9% | 24,640,229 | 22,578,143 | 9.1% | 22,578,143 | 622,094 | 667,149 | -6.8% | 749,318 | -17.0% | 88,506 | 829,592 |
| Short-Term Interest Rate Options - OBX | 23,939 | 55,456 | -56.8% | 17,491 | 36.9% | 392,661 | 588,279 | -33.3% | 588,279 | 65,757 | 111,929 | -41.3% | 103,313 | -36.4% | 115 | 1,033 |
| Bond Futures | | | | | | | | | | | | | | | | |
| CGZ | 396 | 2,557 | -84.5% | 1,402 | -71.8% | 14,269 | 79,349 | -82.0% | 79,349 | 473 | 1,686 | -71.9% | 469 | 0.9% | 8 | 267 |
| CGF | 27,278 | 15,653 | 74.3% | 33,020 | -17.4% | 301,026 | 276,610 | 8.8% | 276,610 | 6,710 | 6,079 | 10.4% | 9,316 | -28.0% | 1,046 | 8,657 |
| CGB | 955,609 | 954,558 | 0.1% | 1,815,443 | -47.4% | 14,956,206 | 13,824,451 | 8.2% | 13,824,451 | 401,470 | 269,522 | 49.0% | 401,090 | 0.1% | 383,434 | 4,744,493 |
| LGB | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | | 0 | 0 |
| Total | 983,283 | 972,768 | 1.1% | 1,849,865 | -46.8% | 15,271,501 | 14,180,410 | 7.7% | 14,180,410 | 408,653 | 277,287 | 47.4% | 410,875 | -0.5% | 384,488 | 4,753,417 |
| Bond Options - OGB | 0 | 0 | | 590 | -100.0% | 5,130 | 4,669 | 9.9% | 4,669 | 590 | 1,435 | -58.9% | 590 | 0.0% | 0 | 6 |
| Index Futures | | | | | | | | | | | | | | | | |
| SXF | 679,999 | 549,747 | 23.7% | 224,582 | 202.8% | 4,405,739 | 3,994,992 | 10.3% | 3,994,992 | 133,625 | 136,352 | -2.0% | 130,951 | 2.0% | 331,645 | 2,643,207 |
| SXM | 15,921 | 10,117 | 57.4% | 7,432 | 114.2% | 98,767 | 100,194 | -1.4% | 100,194 | 1,327 | 1,229 | 8.0% | 2,242 | -40.8% | 3,912 | 30,016 |
| 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 | 26 | 0 | | 25 | 4.0% | 597 | 406 | 47.0% | 406 | 3 | 0 | | 1 | 200.0% | 8 | 119 |
| 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 | 676 | 0 | | 578 | 17.0% | 3,308 | 0 | | 0 | 84 | 0 | | 88 | -4.5% | 119 | 614 |
| Total | 696,622 | 559,864 | 24.4% | 232,617 | 199.5% | 4,508,411 | 4,095,592 | 10.1% | 4,095,592 | 135,039 | 137,581 | -1.8% | 133,282 | 1.3% | 335,684 | 2,673,956 |
| Index Options | | | | | | | | | | | | | | | | |
| SXJ | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| SXO | 62,966 | 90,513 | -30.4% | 14,371 | 338.1% | 428,590 | 511,384 | -16.2% | 511,384 | 71,073 | 129,029 | -44.9% | 106,016 | -33.0% | 337 | 2,595 |
| SXV | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Total | 62,966 | 90,513 | -30.4% | 14,371 | 338.1% | 428,590 | 511,384 | -16.2% | 511,384 | 71,073 | 129,029 | -44.9% | 106,016 | -33.0% | 337 | 2,595 |
| ETF Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| ETF Options | 734,845 | 151,776 | 384.2% | 357,153 | 105.8% | 4,064,224 | 2,905,949 | 39.9% | 2,905,949 | 631,734 | 311,161 | 103.0% | 735,846 | -14.1% | 5,615 | 39,336 |
| Share Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Equity Options | 2,039,493 | 1,647,004 | 23.8% | 1,758,003 | 16.0% | 20,674,540 | 21,335,465 | -3.1% | 21,335,465 | 3,207,828 | 2,693,007 | 19.1% | 2,971,982 | 7.9% | 84,079 | 841,776 |
| Currency Options - USX | 285 | 244 | 16.8% | 70 | 307.1% | 2,170 | 6,931 | -68.7% | 6,931 | 212 | 484 | -56.2% | 350 | -39.4% | 22 | 240 |
| Total Futures | 3,867,042 | 3,254,682 | 18.8% | 3,635,179 | 6.4% | 44,420,141 | 40,854,145 | 8.7% | 40,854,145 | 1,165,786 | 1,082,017 | 7.7% | 1,293,475 | -9.9% | 808,678 | 8,256,965 |
| Total Options | 2,861,528 | 1,944,993 | 47.1% | 2,147,678 | 33.2% | 25,567,315 | 25,352,677 | 0.8% | 25,352,677 | 3,977,194 | 3,247,045 | 22.5% | 3,918,097 | 1.5% | 90,168 | 884,986 |
| GRAND TOTAL | 6,728,570 | 5,199,675 | 29.4% | 5,782,857 | 16.4% | 69,987,456 | 66,206,822 | 5.7% | 66,206,822 | 5,142,980 | 4,329,062 | 18.8% | 5,211,572 | -1.3% | 898,846 | 9,141,951 |

| | AVERAGE DAILY VOLUME | | | | | YEAR-TO-DATE VOLUME | | | |
|---|----------------------|----------------|---------------|----------------|----------------|---------------------|----------------|---------------|----------------|
| | Dec 2014 | Dec 2013 | % CHG | Nov 2014 | % CHG | 2014 | 2013 | % CHG | Total 2013 |
| Short-Term Interest Rate Futures | | | | | | | | | |
| BAX | 104,149 | 86,102 | 21.0% | 81,720 | 27.4% | 98,253 | 90,515 | 8.5% | 90,515 |
| CRA | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Others | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 104,149 | 86,102 | 21.0% | 81,720 | 27.4% | 98,253 | 90,515 | 8.5% | 90,515 |
| Short-Term Interest Rate Options - OBX | | | | | | | | | |
| | 1,139 | 2,772 | -58.9% | 920 | 23.8% | 1,573 | 2,355 | -33.2% | 2,355 |
| Bond Futures | | | | | | | | | |
| CGZ | 18 | 127 | -85.8% | 73 | -75.3% | 58 | 318 | -81.8% | 318 |
| CGF | 1,298 | 782 | 66.0% | 1,737 | -25.3% | 1,213 | 1,102 | 10.1% | 1,102 |
| CGB | 45,505 | 47,727 | -4.7% | 95,549 | -52.4% | 60,499 | 55,500 | 9.0% | 55,500 |
| LGB | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 46,821 | 48,636 | -3.7% | 97,359 | -51.9% | 61,770 | 56,920 | 8.5% | 56,920 |
| Bond Options - OGB | | | | | | | | | |
| | 0 | 0 | | 31 | -100.0% | 21 | 19 | 10.5% | 19 |
| Index Futures | | | | | | | | | |
| SXF | 32,380 | 27,487 | 17.8% | 11,229 | 188.4% | 17,506 | 16,171 | 8.3% | 16,171 |
| SXM | 758 | 505 | 50.1% | 371 | 104.3% | 393 | 398 | -1.3% | 398 |
| SEG | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SDV | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SMJ | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SCF | 1 | 0 | | 1 | 0.0% | 2 | 1 | 100.0% | 1 |
| 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 | 32 | 0 | | 28 | 14.3% | 13 | 0 | | 0 |
| Total | 33,171 | 27,992 | 18.5% | 11,629 | 185.2% | 17,914 | 16,570 | 8.1% | 16,570 |
| Index Options | | | | | | | | | |
| SXJ | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SXO | 2,998 | 4,525 | -33.7% | 718 | 317.5% | 1,691 | 2,041 | -17.1% | 2,041 |
| SXV | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 2,998 | 4,525 | -33.7% | 718 | 317.5% | 1,691 | 2,041 | -17.1% | 2,041 |
| ETF Futures | | | | | | | | | |
| | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| ETF Options | | | | | | | | | |
| | 34,992 | 7,588 | 361.1% | 17,857 | 96.0% | 16,105 | 11,801 | 36.5% | 11,801 |
| Share Futures | | | | | | | | | |
| | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Equity Options | | | | | | | | | |
| | 97,118 | 82,350 | 17.9% | 87,900 | 10.5% | 82,386 | 84,768 | -2.8% | 84,768 |
| Currency Options - USX | | | | | | | | | |
| | 13 | 12 | 8.3% | 3 | 333.3% | 8 | 28 | -71.4% | 28 |
| Total Futures | 184,141 | 162,730 | 13.2% | 190,708 | -3.4% | 177,937 | 164,005 | 8.5% | 164,005 |
| Total Options | 136,260 | 97,247 | 40.1% | 107,429 | 26.8% | 101,784 | 101,012 | 0.8% | 101,012 |
| GRAND TOTAL | 320,401 | 259,977 | 23.2% | 298,137 | 7.5% | 279,721 | 265,017 | 5.5% | 265,017 |

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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