

MONTRÉAL EXCHANGE

Statistics



Jan 2015

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Jan 2015	Jan 2014	% CHG	Dec 2014	% CHG	2015	2014	% CHG	Total 2014	Jan 2015	Jan 2014	% CHG	Dec 2014	% CHG	Jan 2015	YTD 2015
Short-Term Interest Rate Futures																
BAX	2,729,283	2,670,759	2.2%	2,187,137	24.8%	2,729,283	2,670,759	2.2%	24,640,229	641,342	832,841	-23.0%	622,094	3.1%	156,321	156,321
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	2,729,283	2,670,759	2.2%	2,187,137	24.8%	2,729,283	2,670,759	2.2%	24,640,229	641,342	832,841	-23.0%	622,094	3.1%	156,321	156,321
Short-Term Interest Rate Options - OBX	59,321	75,826	-21.8%	23,939	147.8%	59,321	75,826	-21.8%	392,661	105,151	133,554	-21.3%	65,757	59.9%	137	137
Bond Futures																
CGZ	300	1,707	-82.4%	396	-24.2%	300	1,707	-82.4%	14,269	473	1,921	-75.4%	473	0.0%	6	6
CGF	18,338	18,724	-2.1%	27,278	-32.8%	18,338	18,724	-2.1%	301,026	5,895	5,794	1.7%	6,710	-12.1%	608	608
CGB	1,281,068	1,062,240	20.6%	955,609	34.1%	1,281,068	1,062,240	20.6%	14,956,206	355,752	304,244	16.9%	401,470	-11.4%	531,093	531,093
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,299,706	1,082,671	20.0%	983,283	32.2%	1,299,706	1,082,671	20.0%	15,271,501	362,120	311,959	16.1%	408,653	-11.4%	531,707	531,707
Bond Options - OGB	3	0		0		3	0		5,130	593	1,435	-58.7%	590	0.5%	1	1
Index Futures																
SXF	342,418	252,531	35.6%	679,999	-49.6%	342,418	252,531	35.6%	4,405,739	152,589	145,500	4.9%	133,625	14.2%	282,185	282,185
SXM	12,116	8,963	35.2%	15,921	-23.9%	12,116	8,963	35.2%	98,767	618	1,408	-56.1%	1,327	-53.4%	2,843	2,843
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	50	50	0.0%	26	92.3%	50	50	0.0%	597	1	20	-95.0%	3	-66.7%	13	13
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	590	0		676	-12.7%	590	0		3,308	117	0	84	39.3%	70	70	
Total	355,174	261,544	35.8%	696,622	-49.0%	355,174	261,544	35.8%	4,508,411	153,325	146,928	4.4%	135,039	13.5%	285,111	285,111
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	25,873	101,139	-74.4%	62,966	-58.9%	25,873	101,139	-74.4%	428,590	80,726	116,770	-30.9%	71,073	13.6%	322	322
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	25,873	101,139	-74.4%	62,966	-58.9%	25,873	101,139	-74.4%	428,590	80,726	116,770	-30.9%	71,073	13.6%	322	322
ETF Futures	0	0		0		0	0		0	0	0	0	0		0	0
ETF Options	432,007	146,203	195.5%	734,845	-41.2%	432,007	146,203	195.5%	4,064,224	747,705	387,568	92.9%	631,734	18.4%	5,249	5,249
Share Futures	0	0		0		0	0		0	0	0	0	0		0	0
Equity Options	2,036,417	1,898,463	7.3%	2,039,493	-0.2%	2,036,417	1,898,463	7.3%	20,674,540	2,431,461	2,327,518	4.5%	3,207,828	-24.2%	93,573	93,573
Currency Options - USX	188	490	-61.6%	285	-34.0%	188	490	-61.6%	2,170	314	774	-59.4%	212	48.1%	34	34
Total Futures	4,384,163	4,014,974	9.2%	3,867,042	13.4%	4,384,163	4,014,974	9.2%	44,420,141	1,156,787	1,291,728	-10.4%	1,165,786	-0.8%	973,139	973,139
Total Options	2,553,809	2,222,121	14.9%	2,861,528	-10.8%	2,553,809	2,222,121	14.9%	25,567,315	3,365,950	2,967,619	13.4%	3,977,194	-15.4%	99,316	99,316
GRAND TOTAL	6,937,972	6,237,095	11.2%	6,728,570	3.1%	6,937,972	6,237,095	11.2%	69,987,456	4,522,737	4,259,347	6.2%	5,142,980	-12.1%	1,072,455	1,072,455

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2015	Jan 2014	% CHG	Dec 2014	% CHG	2015	2014	% CHG	Total 2014
Short-Term Interest Rate Futures									
BAX	129,965	121,398	7.1%	104,149	24.8%	129,965	121,398	7.1%	1,179,037
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	129,965	121,398	7.1%	104,149	24.8%	129,965	121,398	7.1%	1,179,037
Short-Term Interest Rate Options - OBX									
	2,824	3,446	-18.0%	1,139	147.9%	2,824	3,446	-18.0%	18,876
Bond Futures									
CGZ	14	77	-81.8%	18	-22.2%	14	77	-81.8%	691
CGF	873	851	2.6%	1,298	-32.7%	873	851	2.6%	14,551
CGB	61,003	48,283	26.3%	45,505	34.1%	61,003	48,283	26.3%	725,991
LGB	0	0		0		0	0		0
Total	61,890	49,211	25.8%	46,821	32.2%	61,890	49,211	25.8%	741,233
Bond Options - OGB									
	0	0		0		0	0		255
Index Futures									
SXF	16,305	11,478	42.1%	32,380	-49.6%	16,305	11,478	42.1%	210,078
SXM	576	407	41.5%	758	-24.0%	576	407	41.5%	4,716
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	2	2	0.0%	1	100.0%	2	2	0.0%	24
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	28	0		32	-12.5%	28	0		161
Total	16,911	11,887	42.3%	33,171	-49.0%	16,911	11,887	42.3%	214,979
Index Options									
SXJ	0	0		0		0	0		0
SXO	1,232	4,597	-73.2%	2,998	-58.9%	1,232	4,597	-73.2%	20,290
SXV	0	0		0		0	0		0
Total	1,232	4,597	-73.2%	2,998	-58.9%	1,232	4,597	-73.2%	20,290
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	20,571	6,645	209.6%	34,992	-41.2%	20,571	6,645	209.6%	193,265
Share Futures									
	0	0		0		0	0		0
Equity Options									
	96,972	86,293	12.4%	97,118	-0.2%	96,972	86,293	12.4%	988,626
Currency Options - USX									
	8	22	-63.6%	13	-38.5%	8	22	-63.6%	99
Total Futures	208,766	182,496	14.4%	184,141	13.4%	208,766	182,496	14.4%	2,135,249
Total Options	121,607	101,003	20.4%	136,260	-10.8%	121,607	101,003	20.4%	1,221,411
GRAND TOTAL	330,373	283,499	16.5%	320,401	3.1%	330,373	283,499	16.5%	3,356,660

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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