

MONTRÉAL EXCHANGE

Statistics



Feb 2015

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Feb 2015	Feb 2014	% CHG	Jan 2015	% CHG	2015	2014	% CHG	Total 2014	Feb 2015	Feb 2014	% CHG	Jan 2015	% CHG	Feb 2015	YTD 2015
Short-Term Interest Rate Futures																
BAX	1,617,250	1,926,015	-16.0%	2,729,283	-40.7%	4,346,533	4,596,774	-5.4%	24,640,229	672,353	848,397	-20.8%	641,342	4.8%	132,831	289,152
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
Total	1,617,250	1,926,015	-16.0%	2,729,283	-40.7%	4,346,533	4,596,774	-5.4%	24,640,229	672,353	848,397	-20.8%	641,342	4.8%	132,831	289,152
Short-Term Interest Rate Options - OBX	37,450	58,858	-36.4%	59,321	-36.9%	96,771	134,684	-28.1%	392,661	127,625	168,000	-24.0%	105,151	21.4%	88	225
Bond Futures																
CGZ	1,271	2,354	-46.0%	300	323.7%	1,571	4,061	-61.3%	14,269	573	1,527	-62.5%	473	21.1%	20	26
CGF	19,461	24,274	-19.8%	18,338	6.1%	37,799	42,998	-12.1%	301,026	6,167	4,900	25.9%	5,895	4.6%	710	1,318
CGB	2,222,600	1,513,957	46.8%	1,281,068	73.5%	3,503,668	2,576,197	36.0%	14,956,206	400,981	296,095	35.4%	355,752	12.7%	555,143	1,086,236
LGB	0	0		0		0	0		0	0		0		0	0	
Total	2,243,332	1,540,585	45.6%	1,299,706	72.6%	3,543,038	2,623,256	35.1%	15,271,501	407,721	302,522	34.8%	362,120	12.6%	555,873	1,087,580
Bond Options - OGB	450	1,435	-68.6%	3	14900.0%	453	1,435	-68.4%	5,130	453	1,435	-68.4%	593	-23.6%	2	3
Index Futures																
SXF	255,616	211,041	21.1%	342,418	-25.3%	598,034	463,572	29.0%	4,405,739	162,278	146,960	10.4%	152,589	6.3%	203,236	485,421
SXM	3,074	8,218	-62.6%	12,116	-74.6%	15,190	17,181	-11.6%	98,767	471	2,550	-81.5%	618	-23.8%	1,099	3,942
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	30	164	-81.7%	50	-40.0%	80	214	-62.6%	597	5	2	150.0%	1	400.0%	11	24
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	501	0		590	-15.1%	1,091	0		3,308	123	0		117	5.1%	144	214
Total	259,221	219,423	18.1%	355,174	-27.0%	614,395	480,967	27.7%	4,508,411	162,877	149,512	8.9%	153,325	6.2%	204,490	489,601
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	46,272	27,980	65.4%	25,873	78.8%	72,145	129,119	-44.1%	428,590	96,667	112,425	-14.0%	80,726	19.7%	141	463
SXV	0	0		0		0	0		0	0		0		0	0	
Total	46,272	27,980	65.4%	25,873	78.8%	72,145	129,119	-44.1%	428,590	96,667	112,425	-14.0%	80,726	19.7%	141	463
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	289,165	220,446	31.2%	432,007	-33.1%	721,172	366,649	96.7%	4,064,224	844,576	363,725	132.2%	747,705	13.0%	3,211	8,460
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,908,670	1,763,573	8.2%	2,036,417	-6.3%	3,945,087	3,662,036	7.7%	20,674,540	2,680,744	2,606,157	2.9%	2,431,461	10.3%	79,943	173,516
Currency Options - USX	286	310	-7.7%	188	52.1%	474	800	-40.8%	2,170	407	786	-48.2%	314	29.6%	36	70
Total Futures	4,119,803	3,686,023	11.8%	4,384,163	-6.0%	8,503,966	7,700,997	10.4%	44,420,141	1,242,951	1,300,431	-4.4%	1,156,787	7.4%	893,194	1,866,333
Total Options	2,282,293	2,072,602	10.1%	2,553,809	-10.6%	4,836,102	4,294,723	12.6%	25,567,315	3,750,472	3,252,528	15.3%	3,365,950	11.4%	83,421	182,737
GRAND TOTAL	6,402,096	5,758,625	11.2%	6,937,972	-7.7%	13,340,068	11,995,720	11.2%	69,987,456	4,993,423	4,552,959	9.7%	4,522,737	10.4%	976,615	2,049,070

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2015	Feb 2014	% CHG	Jan 2015	% CHG	2015	2014	% CHG	Total 2014
Short-Term Interest Rate Futures									
BAX	85,118	101,369	-16.0%	129,965	-34.5%	107,542	111,384	-3.4%	589,518
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	85,118	101,369	-16.0%	129,965	-34.5%	107,542	111,384	-3.4%	589,518
Short-Term Interest Rate Options - OBX	1,971	3,097	-36.4%	2,824	-30.2%	2,398	3,272	-26.7%	9,438
Bond Futures									
CGZ	66	123	-46.3%	14	371.4%	40	100	-60.0%	346
CGF	1,024	1,277	-19.8%	873	17.3%	948	1,064	-10.9%	7,276
CGB	116,978	79,681	46.8%	61,003	91.8%	88,990	63,982	39.1%	362,996
LGB	0	0		0		0	0		0
Total	118,068	81,081	45.6%	61,890	90.8%	89,978	65,146	38.1%	370,618
Bond Options - OGB	23	75	-69.3%	0		12	38	-68.4%	128
Index Futures									
SXF	13,453	11,107	21.1%	16,305	-17.5%	14,879	11,292	31.8%	105,039
SXM	161	432	-62.7%	576	-72.0%	368	420	-12.4%	2,358
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	1	8	-87.5%	2	-50.0%	2	5	-60.0%	12
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	26	0		28	-7.1%	27	0		80
Total	13,641	11,547	18.1%	16,911	-19.3%	15,276	11,717	30.4%	107,489
Index Options									
SXJ	0	0		0		0	0		0
SXO	2,435	1,472	65.4%	1,232	97.6%	1,834	3,034	-39.6%	10,145
SXV	0	0		0		0	0		0
Total	2,435	1,472	65.4%	1,232	97.6%	1,834	3,034	-39.6%	10,145
ETF Futures	0	0		0		0	0		0
ETF Options	15,219	11,602	31.2%	20,571	-26.0%	17,895	9,124	96.1%	96,632
Share Futures	0	0		0		0	0		0
Equity Options	100,456	92,819	8.2%	96,972	3.6%	98,714	89,556	10.2%	494,313
Currency Options - USX	15	16	-6.2%	8	87.5%	12	19	-36.8%	50
Total Futures	216,827	193,997	11.8%	208,766	3.9%	212,796	188,247	13.0%	1,067,625
Total Options	120,119	109,081	10.1%	121,607	-1.2%	120,865	105,043	15.1%	610,706
GRAND TOTAL	336,946	303,078	11.2%	330,373	2.0%	333,661	293,290	13.8%	1,678,331

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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