

MONTRÉAL EXCHANGE

Statistics



Mar 2015

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Mar 2015	Mar 2014	% CHG	Feb 2015	% CHG	2015	2014	% CHG	Total 2014	Mar 2015	Mar 2014	% CHG	Feb 2015	% CHG	Mar 2015	YTD 2015
Short-Term Interest Rate Futures																
BAX	1,801,368	2,069,539	-13.0%	1,617,250	11.4%	6,147,901	6,666,313	-7.8%	24,640,229	653,141	718,380	-9.1%	672,353	-2.9%	132,858	422,010
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
Total	1,801,368	2,069,539	-13.0%	1,617,250	11.4%	6,147,901	6,666,313	-7.8%	24,640,229	653,141	718,380	-9.1%	672,353	-2.9%	132,858	422,010
Short-Term Interest Rate Options - OBX	134,908	60,082	124.5%	37,450	260.2%	231,679	194,766	19.0%	392,661	168,334	148,925	13.0%	127,625	31.9%	253	478
Bond Futures																
CGZ	674	795	-15.2%	1,271	-47.0%	2,245	4,856	-53.8%	14,269	70	444	-84.2%	573	-87.8%	7	33
CGF	12,649	18,965	-33.3%	19,461	-35.0%	50,448	61,963	-18.6%	301,026	3,618	6,954	-48.0%	6,167	-41.3%	877	2,195
CGB	1,037,937	958,580	8.3%	2,222,600	-53.3%	4,541,605	3,534,777	28.5%	14,956,206	360,430	289,241	24.6%	400,981	-10.1%	495,641	1,581,877
LGB	0	0		0		0	0		0	0		0		0	0	
Total	1,051,260	978,340	7.5%	2,243,332	-53.1%	4,594,298	3,601,596	27.6%	15,271,501	364,118	296,639	22.7%	407,721	-10.7%	496,525	1,584,105
Bond Options - OGB	32	0		450	-92.9%	485	1,435	-66.2%	5,130	421	1,435	-70.7%	453	-7.1%	1	4
Index Futures																
SXF	664,984	571,616	16.3%	255,616	160.1%	1,263,018	1,035,188	22.0%	4,405,739	147,110	144,591	1.7%	162,278	-9.3%	326,975	812,396
SXM	5,008	8,929	-43.9%	3,074	62.9%	20,198	26,110	-22.6%	98,767	711	1,521	-53.3%	471	51.0%	1,641	5,583
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	6	124	-95.2%	30	-80.0%	86	338	-74.6%	597	1	12	-91.7%	5	-80.0%	5	29
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	1,038	0		501	107.2%	2,129	0		3,308	253	0		123	105.7%	343	557
Total	671,036	580,669	15.6%	259,221	158.9%	1,285,431	1,061,636	21.1%	4,508,411	148,075	146,124	1.3%	162,877	-9.1%	328,964	818,565
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	39,717	24,111	64.7%	46,272	-14.2%	111,862	153,230	-27.0%	428,590	84,927	86,738	-2.1%	96,667	-12.1%	234	697
SXV	0	0		0		0	0		0	0		0		0	0	
Total	39,717	24,111	64.7%	46,272	-14.2%	111,862	153,230	-27.0%	428,590	84,927	86,738	-2.1%	96,667	-12.1%	234	697
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	491,315	187,068	162.6%	289,165	69.9%	1,212,487	553,717	119.0%	4,064,224	773,656	292,105	164.9%	844,576	-8.4%	3,075	11,535
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,506,599	1,671,381	-9.9%	1,908,670	-21.1%	5,451,686	5,333,417	2.2%	20,674,540	2,576,434	2,648,152	-2.7%	2,680,744	-3.9%	74,576	248,092
Currency Options - USX	570	103	453.4%	286	99.3%	1,044	903	15.6%	2,170	371	682	-45.6%	407	-8.8%	46	116
Total Futures	3,523,664	3,628,548	-2.9%	4,119,803	-14.5%	12,027,630	11,329,545	6.2%	44,420,141	1,165,334	1,161,143	0.4%	1,242,951	-6.2%	958,347	2,824,680
Total Options	2,173,141	1,942,745	11.9%	2,282,293	-4.8%	7,009,243	6,237,468	12.4%	25,567,315	3,604,143	3,178,037	13.4%	3,750,472	-3.9%	78,185	260,922
GRAND TOTAL	5,696,805	5,571,293	2.3%	6,402,096	-11.0%	19,036,873	17,567,013	8.4%	69,987,456	4,769,477	4,339,180	9.9%	4,993,423	-4.5%	1,036,532	3,085,602

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2015	Mar 2014	% CHG	Feb 2015	% CHG	2015	2014	% CHG	Total 2014
Short-Term Interest Rate Futures									
BAX	81,880	98,549	-16.9%	85,118	-3.8%	98,988	107,105	-7.6%	393,012
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	81,880	98,549	-16.9%	85,118	-3.8%	98,988	107,105	-7.6%	393,012
Short-Term Interest Rate Options - OBX	6,132	2,861	114.3%	1,971	211.1%	3,642	3,135	16.2%	6,292
Bond Futures									
CGZ	30	37	-18.9%	66	-54.5%	37	79	-53.2%	230
CGF	574	903	-36.4%	1,024	-43.9%	824	1,010	-18.4%	4,850
CGB	47,178	45,646	3.4%	116,978	-59.7%	75,053	57,870	29.7%	241,997
LGB	0	0		0		0	0		0
Total	47,782	46,586	2.6%	118,068	-59.5%	75,914	58,959	28.8%	247,077
Bond Options - OGB	1	0		23	-95.7%	8	25	-68.0%	85
Index Futures									
SXF	30,226	27,219	11.0%	13,453	124.7%	19,995	16,601	20.4%	70,026
SXM	227	425	-46.6%	161	41.0%	321	421	-23.8%	1,572
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	5	-100.0%	1	-100.0%	1	5	-80.0%	8
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	47	0		26	80.8%	34	0		54
Total	30,500	27,649	10.3%	13,641	123.6%	20,351	17,027	19.5%	71,660
Index Options									
SXJ	0	0		0		0	0		0
SXO	1,805	1,148	57.2%	2,435	-25.9%	1,824	2,406	-24.2%	6,763
SXV	0	0		0		0	0		0
Total	1,805	1,148	57.2%	2,435	-25.9%	1,824	2,406	-24.2%	6,763
ETF Futures	0	0		0		0	0		0
ETF Options	22,332	8,908	150.7%	15,219	46.7%	19,374	9,052	114.0%	64,422
Share Futures	0	0		0		0	0		0
Equity Options	68,481	79,589	-14.0%	100,456	-31.8%	88,636	86,234	2.8%	329,542
Currency Options - USX	25	4	525.0%	15	66.7%	16	14	14.3%	33
Total Futures	160,162	172,784	-7.3%	216,827	-26.1%	195,253	183,091	6.6%	711,749
Total Options	98,776	92,510	6.8%	120,119	-17.8%	113,500	100,866	12.5%	407,137
GRAND TOTAL	258,938	265,294	-2.4%	336,946	-23.2%	308,753	283,957	8.7%	1,118,886

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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