

MONTRÉAL EXCHANGE

Statistics



Mar 2014

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Mar 2014	Mar 2013	% CHG	Feb 2014	% CHG	2014	2013	% CHG	Total 2013	Mar 2014	Mar 2013	% CHG	Feb 2014	% CHG	Mar 2014	YTD 2014
Short-Term Interest Rate Futures																
BAX	2,069,539	1,715,413	20.6%	1,926,015	7.5%	6,666,313	5,717,087	16.6%	22,578,143	718,380	603,834	19.0%	848,397	-15.3%	60,527	189,201
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	2,069,539	1,715,413	20.6%	1,926,015	7.5%	6,666,313	5,717,087	16.6%	22,578,143	718,380	603,834	19.0%	848,397	-15.3%	60,527	189,201
Short-Term Interest Rate Options - OBX	60,082	35,900	67.4%	58,858	2.1%	194,766	123,567	57.6%	588,279	148,925	91,000	63.7%	168,000	-11.4%	141	411
Bond Futures																
CGZ	795	11,739	-93.2%	2,354	-66.2%	4,856	28,373	-82.9%	79,349	444	1,493	-70.3%	1,527	-70.9%	18	86
CGF	18,965	17,160	10.5%	24,274	-21.9%	61,963	45,622	35.8%	276,610	6,954	2,493	178.9%	4,900	41.9%	627	1,825
CGB	958,580	861,411	11.3%	1,513,957	-36.7%	3,534,777	3,012,617	17.3%	13,824,451	289,241	301,516	-4.1%	296,095	-2.3%	406,767	1,170,570
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	978,340	890,310	9.9%	1,540,585	-36.5%	3,601,596	3,086,612	16.7%	14,180,410	296,639	305,502	-2.9%	302,522	-1.9%	407,412	1,172,481
Bond Options - OGB	0	0		1,435	-100.0%	1,435	904	58.7%	4,669	1,435	904	58.7%	1,435	0.0%	0	1
Index Futures																
SXF	571,616	544,695	4.9%	211,041	170.9%	1,035,188	972,482	6.4%	3,994,992	144,591	146,367	-1.2%	146,960	-1.6%	234,638	585,457
SXM	8,929	5,939	50.3%	8,218	8.7%	26,110	18,161	43.8%	100,194	1,521	435	249.7%	2,550	-40.4%	2,952	9,500
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	124	32	287.5%	164	-24.4%	338	64	428.1%	406	12	0	2	500.0%	16	38	
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
Total	580,669	550,666	5.4%	219,423	164.6%	1,061,636	990,707	7.2%	4,095,592	146,124	146,802	-0.5%	149,512	-2.3%	237,606	594,995
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	24,111	30,676	-21.4%	27,980	-13.8%	153,230	131,853	16.2%	511,384	86,738	110,206	-21.3%	112,425	-22.8%	194	869
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	24,111	30,676	-21.4%	27,980	-13.8%	153,230	131,853	16.2%	511,384	86,738	110,206	-21.3%	112,425	-22.8%	194	869
ETF Futures	0	0		0		0	0		0	0	0	0	0		0	0
ETF Options	187,068	239,304	-21.8%	220,446	-15.1%	553,717	1,046,836	-47.1%	2,905,949	292,105	567,954	-48.6%	363,725	-19.7%	2,792	10,307
Share Futures	0	0		0		0	0		0	0	0	0	0		0	0
Equity Options	1,671,381	1,494,062	11.9%	1,763,573	-5.2%	5,333,417	5,418,615	-1.6%	21,335,465	2,648,152	2,552,303	3.8%	2,606,157	1.6%	69,237	215,462
Currency Options - USX	103	2,712	-96.2%	310	-66.8%	903	3,406	-73.5%	6,931	682	2,653	-74.3%	786	-13.2%	24	103
Total Futures	3,628,548	3,156,389	15.0%	3,686,023	-1.6%	11,329,545	9,794,406	15.7%	40,854,145	1,161,143	1,056,138	9.9%	1,300,431	-10.7%	705,545	1,956,677
Total Options	1,942,745	1,802,654	7.8%	2,072,602	-6.3%	6,237,468	6,725,181	-7.3%	25,352,677	3,178,037	3,325,020	-4.4%	3,252,528	-2.3%	72,388	227,153
GRAND TOTAL	5,571,293	4,959,043	12.3%	5,758,625	-3.3%	17,567,013	16,519,587	6.3%	66,206,822	4,339,180	4,381,158	-1.0%	4,552,959	-4.7%	777,933	2,183,830

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2014	Mar 2013	% CHG	Feb 2014	% CHG	2014	2013	% CHG	Total 2013
Short-Term Interest Rate Futures									
BAX	98,549	85,770	14.9%	101,369	-2.8%	107,105	93,579	14.5%	362,062
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	98,549	85,770	14.9%	101,369	-2.8%	107,105	93,579	14.5%	362,062
Short-Term Interest Rate Options - OBX	2,861	1,795	59.4%	3,097	-7.6%	3,135	1,999	56.8%	9,419
Bond Futures									
CGZ	37	586	-93.7%	123	-69.9%	79	477	-83.4%	1,272
CGF	903	858	5.2%	1,277	-29.3%	1,010	763	32.4%	4,408
CGB	45,646	43,070	6.0%	79,681	-42.7%	57,870	50,181	15.3%	221,999
LGB	0	0		0		0	0		0
Total	46,586	44,514	4.7%	81,081	-42.5%	58,959	51,421	14.7%	227,679
Bond Options - OGB	0	0		75	-100.0%	25	16	56.2%	75
Index Futures									
SXF	27,219	27,234	-0.1%	11,107	145.1%	16,601	16,098	3.1%	64,684
SXM	425	296	43.6%	432	-1.6%	421	298	41.3%	1,594
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	5	1	400.0%	8	-37.5%	5	1	400.0%	5
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
Total	27,649	27,531	0.4%	11,547	139.4%	17,027	16,397	3.8%	66,283
Index Options									
SXJ	0	0		0		0	0		0
SXO	1,148	1,533	-25.1%	1,472	-22.0%	2,406	2,123	13.3%	8,162
SXV	0	0		0		0	0		0
Total	1,148	1,533	-25.1%	1,472	-22.0%	2,406	2,123	13.3%	8,162
ETF Futures	0	0		0		0	0		0
ETF Options	8,908	11,965	-25.5%	11,602	-23.2%	9,052	17,651	-48.7%	47,203
Share Futures	0	0		0		0	0		0
Equity Options	79,589	74,703	6.5%	92,819	-14.3%	86,234	88,369	-2.4%	339,070
Currency Options - USX	4	135	-97.0%	16	-75.0%	14	56	-75.0%	110
Total Futures	172,784	157,815	9.5%	193,997	-10.9%	183,091	161,397	13.4%	656,024
Total Options	92,510	90,131	2.6%	109,081	-15.2%	100,866	110,214	-8.5%	404,039
GRAND TOTAL	265,294	247,946	7.0%	303,078	-12.5%	283,957	271,611	4.5%	1,060,063

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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