



Statistics

March 2014

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

| | Monthly Volume | | | | | Year-to-Date Volume | | | | Month End Open Interest | | | | | Transactions | |
|---|------------------|------------------|----------------|------------------|----------------|---------------------|-------------------|----------------|-------------------|-------------------------|------------------|----------------|------------------|----------------|----------------|------------------|
| | March 2014 | March 2013 | % CHG | February 2014 | % CHG | 2014 | 2013 | % CHG | Total 2013 | March 2014 | March 2013 | % CHG | February 2014 | % CHG | March 2014 | YTD 2014 |
| Short-Term Interest Rate Futures | | | | | | | | | | | | | | | | |
| BAX | 2,069,539 | 1,715,413 | 20.64% | 1,926,015 | 7.45% | 6,666,313 | 5,717,087 | 16.6% | 22,578,143 | 718,380 | 603,834 | 18.97% | 848,397 | -15.33% | 60,527 | 189,201 |
| ONX | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | N/A | 0 | N/A | 0 | 0 |
| OIS | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | N/A | 0 | N/A | 0 | 0 |
| Total | 2,069,539 | 1,715,413 | 20.64% | 1,926,015 | 7.45% | 6,666,313 | 5,717,087 | 16.6% | 22,578,143 | 718,380 | 603,834 | 18.97% | 848,397 | -15.33% | 60,527 | 189,201 |
| Short-Term Interest Rate Options - OBX | 60,082 | 35,900 | 67.36% | 58,858 | 2.08% | 194,766 | 123,567 | 57.62% | 588,279 | 148,925 | 91,000 | 63.65% | 168,000 | -11.35% | 141 | 411 |
| Bond Futures | | | | | | | | | | | | | | | | |
| CGZ | 795 | 11,739 | -93.23% | 2,354 | -66.23% | 4,856 | 28,373 | -82.89% | 79,349 | 444 | 1,493 | -70.26% | 1,527 | -70.92% | 18 | 86 |
| CGF | 18,965 | 17,160 | 10.52% | 24,274 | -21.87% | 61,963 | 45,622 | 35.82% | 276,610 | 6,954 | 2,493 | 178.94% | 4,900 | 41.92% | 627 | 1,825 |
| CGB | 958,580 | 861,411 | 11.28% | 1,513,957 | -36.68% | 3,534,777 | 3,012,617 | 17.33% | 13,824,451 | 289,241 | 301,516 | -4.07% | 296,095 | -2.32% | 406,767 | 1,170,570 |
| LGB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | N/A | 0 | N/A | 0 | 0 |
| Total | 978,340 | 890,310 | 9.89% | 1,540,585 | -36.5% | 3,601,596 | 3,086,612 | 16.68% | 14,180,410 | 296,639 | 305,502 | -2.9% | 302,522 | -1.95% | 407,412 | 1,172,481 |
| Bond Options - OGB | 0 | 0 | N/A | 1,435 | -100% | 1,435 | 904 | 58.74% | 4,669 | 1,435 | 904 | 58.74% | 1,435 | 0% | 0 | 1 |
| Index Futures | | | | | | | | | | | | | | | | |
| SXF | 571,616 | 544,695 | 4.94% | 211,041 | 170.86% | 1,035,188 | 972,482 | 6.45% | 3,994,992 | 144,591 | 146,367 | -1.21% | 146,960 | -1.61% | 234,638 | 585,457 |
| SXM | 8,929 | 5,939 | 50.35% | 8,218 | 8.65% | 26,110 | 18,161 | 43.77% | 100,194 | 1,521 | 435 | 249.66% | 2,550 | -40.35% | 2,952 | 9,500 |
| SCF | 124 | 32 | 287.5% | 164 | -24.39% | 338 | 64 | 428.13% | 406 | 12 | 0 | N/A | 2 | 500% | 16 | 38 |
| SXA | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | N/A | 0 | N/A | 0 | 0 |
| SXB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | N/A | 0 | N/A | 0 | 0 |
| SXH | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | N/A | 0 | N/A | 0 | 0 |
| SXY | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | N/A | 0 | N/A | 0 | 0 |
| Total | 580,669 | 550,666 | 5.45% | 219,423 | 164.64% | 1,061,636 | 990,707 | 7.16% | 4,095,592 | 146,124 | 146,802 | -0.46% | 149,512 | -2.27% | 237,606 | 594,995 |
| Index Options - SXO | 24,111 | 30,676 | -21.4% | 27,980 | -13.83% | 153,230 | 131,853 | 16.21% | 511,384 | 86,738 | 110,206 | -21.3% | 112,425 | -22.85% | 194 | 869 |
| ETF Options | 187,068 | 239,304 | -21.83% | 220,446 | -15.14% | 553,717 | 1,046,836 | -47.11% | 2,905,949 | 292,105 | 567,954 | -48.57% | 363,725 | -19.69% | 2,792 | 10,307 |
| Equity Options | 1,671,381 | 1,494,062 | 11.87% | 1,763,573 | -5.23% | 5,333,417 | 5,418,615 | -1.57% | 21,335,465 | 2,648,152 | 2,549,707 | 3.86% | 2,606,157 | 1.61% | 69,237 | 215,462 |
| Currency Options - USX | 103 | 2,712 | -96.2% | 310 | -66.77% | 903 | 3,406 | -73.49% | 6,931 | 682 | 2,653 | -74.29% | 786 | -13.23% | 24 | 103 |
| Total Futures | 3,628,548 | 3,156,389 | 14.96% | 3,686,023 | -1.56% | 11,329,545 | 9,794,406 | 15.67% | 40,854,145 | 1,161,143 | 1,056,138 | 9.94% | 1,300,431 | -10.71% | 705,545 | 1,956,677 |
| Total Options | 1,942,745 | 1,802,654 | 7.77% | 2,072,602 | -6.27% | 6,237,468 | 6,725,181 | -7.25% | 25,352,677 | 3,178,037 | 3,322,424 | -4.35% | 3,252,528 | -2.29% | 72,388 | 227,153 |
| Grand Total | 5,571,293 | 4,959,043 | 12.35% | 5,758,625 | -3.25% | 17,567,013 | 16,519,587 | 6.34% | 66,206,822 | 4,339,180 | 4,378,562 | -0.9% | 4,552,959 | -4.7% | 777,933 | 2,183,830 |

| | Average Daily Volume | | | | | Year-to-Date Volume | | | |
|---|----------------------|----------------|----------------|----------------|----------------|---------------------|----------------|----------------|----------------|
| | March 2014 | March 2013 | % CHG | February 2014 | % CHG | 2014 | 2013 | % CHG | Total 2013 |
| Short-Term Interest Rate Futures | | | | | | | | | |
| BAX | 98,549 | 85,770 | 14.9% | 101,369 | -2.78% | 107,521 | 93,722 | 14.72% | 90,312 |
| ONX | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| OIS | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| Total | 98,549 | 85,770 | 14.9% | 101,369 | -2.78% | 107,521 | 93,722 | 14.72% | 90,312 |
| Short-Term Interest Rate Options - OBX | 2,861 | 1,795 | 59.39% | 3,097 | -7.62% | 3,141 | 2,025 | 55.11% | 2,353 |
| Bond Futures | | | | | | | | | |
| CGZ | 37 | 586 | -93.69% | 123 | -69.92% | 78 | 465 | -83.23% | 317 |
| CGF | 903 | 858 | 5.25% | 1,277 | -29.29% | 999 | 747 | 33.74% | 1,106 |
| CGB | 45,646 | 43,070 | 5.98% | 79,681 | -42.71% | 57,012 | 49,387 | 15.44% | 55,297 |
| LGB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| Total | 46,587 | 44,515 | 4.66% | 81,083 | -42.54% | 58,090 | 50,600 | 14.8% | 56,721 |
| Bond Options - OGB | 0 | 0 | N/A | 75 | -100% | 23 | 14 | 64.29% | 18 |
| Index Futures | | | | | | | | | |
| SXF | 27,219 | 27,234 | -0.06% | 11,107 | 145.06% | 16,696 | 15,942 | 4.73% | 15,916 |
| SXM | 425 | 296 | 43.58% | 432 | -1.62% | 421 | 297 | 41.75% | 399 |
| SCF | 5 | 1 | 400% | 8 | -37.5% | 5 | 1 | 400% | 1 |
| SXA | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| SXB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| SXH | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| SXY | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| Total | 27,650 | 27,533 | 0.43% | 11,548 | 139.44% | 17,123 | 16,241 | 5.43% | 16,317 |
| Index Options - SXO | 1,148 | 1,533 | -25.11% | 1,472 | -22.01% | 2,471 | 2,161 | 14.35% | 2,037 |
| ETF Options | 8,908 | 11,965 | -25.55% | 11,602 | -23.22% | 8,930 | 17,161 | -47.96% | 11,577 |
| Equity Options | 79,589 | 74,703 | 6.54% | 92,819 | -14.25% | 86,022 | 88,829 | -3.16% | 85,001 |
| Currency Options - USX | 4 | 135 | -97.04% | 16 | -75% | 14 | 55 | -74.55% | 27 |
| Total Futures | 172,788 | 157,819 | 9.49% | 194,001 | -10.93% | 182,734 | 160,564 | 13.81% | 162,765 |
| Total Options | 92,511 | 90,132 | 2.64% | 109,084 | -15.19% | 100,604 | 110,248 | -8.75% | 101,006 |
| Grand Total | 265,299 | 247,952 | 7% | 303,085 | -12.47% | 283,338 | 270,812 | 4.63% | 263,772 |

Listed Products

Short-term interest rate derivatives

BAX: Three-Month Canadian Bankers' Acceptance Futures

ONX: 30-Day Overnight Repo Rate Futures

OIS: Overnight Index Swap Futures

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

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

Currency options

USX: Options on the US dollar

ETF options

Equity options

All reported futures and options figures represent executed data.

BAX[®], ONX[®], OBX[®], CGZ[®], CGF[®], CGB[®], LGB[®], OGB[®] and USX[®] are registered trademarks of Bourse de Montréal Inc.

OIS-MX[™], SXF[™], SXM[™], SCF[™], SXA[™], SXB[™], SXH[™], SXY[™] and SXO[™] are trademarks of Bourse de Montréal Inc.