



Statistics

March 2015

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

| | Monthly Volume | | | | | Year-to-Date Volume | | | | Month End Open Interest | | | | | Transactions | |
|---|------------------|------------------|----------------|------------------|----------------|---------------------|-------------------|----------------|-------------------|-------------------------|------------------|----------------|------------------|----------------|------------------|------------------|
| | March 2015 | March 2014 | % CHG | February 2015 | % CHG | 2015 | 2014 | % CHG | Total 2014 | March 2015 | March 2014 | % CHG | February 2015 | % CHG | March 2015 | YTD 2015 |
| Short-Term Interest Rate Futures | | | | | | | | | | | | | | | | |
| BAX | 1,801,368 | 2,069,539 | -12.96% | 1,617,250 | 11.39% | 6,147,901 | 6,666,313 | -7.78% | 24,640,229 | 653,141 | 718,380 | -9.08% | 672,353 | -2.86% | 132,858 | 422,010 |
| ONX | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | 0 | 0 | N/A | 0 | 0 |
| OIS | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | 0 | 0 | N/A | 0 | 0 |
| Total | 1,801,368 | 2,069,539 | -12.96% | 1,617,250 | 11.39% | 6,147,901 | 6,666,313 | -7.78% | 24,640,229 | 653,141 | 718,380 | -9.08% | 672,353 | -2.86% | 132,858 | 422,010 |
| Short-Term Interest Rate Options - OBX | 134,908 | 60,082 | 124.54% | 37,450 | 260.24% | 231,679 | 194,766 | 18.95% | 392,661 | 168,334 | 148,925 | 13.03% | 127,625 | 31.9% | 253 | 478 |
| Bond Futures | | | | | | | | | | | | | | | | |
| CGZ | 674 | 795 | -15.22% | 1,271 | -46.97% | 2,245 | 4,856 | -53.77% | 14,269 | 70 | 444 | -84.23% | 573 | -87.78% | 7 | 33 |
| CGF | 12,649 | 18,965 | -33.3% | 19,461 | -35% | 50,448 | 61,963 | -18.58% | 301,026 | 3,618 | 6,954 | -47.97% | 6,167 | -41.33% | 877 | 2,195 |
| CGB | 1,037,937 | 958,580 | 8.28% | 2,222,600 | -53.3% | 4,541,605 | 3,534,777 | 28.48% | 14,956,206 | 360,430 | 289,241 | 24.61% | 400,981 | -10.11% | 495,641 | 1,581,877 |
| LGB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | 0 | 0 | N/A | 0 | 0 |
| Total | 1,051,260 | 978,340 | 7.45% | 2,243,332 | -53.14% | 4,594,298 | 3,601,596 | 27.56% | 15,271,501 | 364,118 | 296,639 | 22.75% | 407,721 | -10.69% | 496,525 | 1,584,105 |
| Bond Options - OGB | 32 | 0 | N/A | 450 | -92.89% | 485 | 1,435 | -66.2% | 5,130 | 421 | 1,435 | -70.66% | 453 | -7.06% | 1 | 4 |
| Index Futures | | | | | | | | | | | | | | | | |
| SXF | 664,984 | 571,616 | 16.33% | 255,616 | 160.15% | 1,263,018 | 1,035,188 | 22.01% | 4,405,739 | 147,110 | 144,591 | 1.74% | 162,278 | -9.35% | 326,975 | 812,396 |
| SXM | 5,008 | 8,929 | -43.91% | 3,074 | 62.92% | 20,198 | 26,110 | -22.64% | 98,767 | 711 | 1,521 | -53.25% | 471 | 50.96% | 1,641 | 5,583 |
| SCF | 6 | 124 | -95.16% | 30 | -80% | 86 | 338 | -74.56% | 597 | 1 | 12 | -91.67% | 5 | -80% | 5 | 29 |
| SXA | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | 0 | 0 | N/A | 0 | 0 |
| SXB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | 0 | 0 | N/A | 0 | 0 |
| SXH | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | 0 | 0 | N/A | 0 | 0 |
| SXY | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | 0 | 0 | N/A | 0 | 0 |
| EMF | 1,038 | 0 | N/A | 501 | 107.19% | 2,129 | 0 | N/A | 3,308 | 253 | 0 | N/A | 123 | 105.69% | 343 | 557 |
| Total | 671,036 | 580,669 | 15.56% | 259,221 | 158.87% | 1,285,431 | 1,061,636 | 21.08% | 4,508,411 | 148,075 | 146,124 | 1.34% | 162,877 | -9.09% | 328,964 | 818,565 |
| Index Options - SXO | 39,717 | 24,111 | 64.73% | 46,272 | -14.17% | 111,862 | 153,230 | -27% | 428,590 | 84,927 | 86,738 | -2.09% | 96,667 | -12.15% | 234 | 697 |
| ETF Options | 491,315 | 187,068 | 162.64% | 289,165 | 69.91% | 1,212,487 | 553,717 | 118.97% | 4,064,224 | 773,656 | 292,105 | 164.86% | 844,576 | -8.4% | 3,075 | 11,535 |
| Equity Options | 1,506,599 | 1,671,381 | -9.86% | 1,908,670 | -21.07% | 5,451,686 | 5,333,417 | 2.22% | 20,674,540 | 2,576,434 | 2,646,917 | -2.66% | 2,680,744 | -3.89% | 74,576 | 248,092 |
| Currency Options - USX | 570 | 103 | 453.4% | 286 | 99.3% | 1,044 | 903 | 15.62% | 2,170 | 371 | 682 | -45.6% | 407 | -8.85% | 46 | 116 |
| Total Futures | 3,523,664 | 3,628,548 | -2.89% | 4,119,803 | -14.47% | 12,027,630 | 11,329,545 | 6.16% | 44,420,141 | 1,165,334 | 1,161,143 | 0.36% | 1,242,951 | -6.25% | 958,347 | 2,824,680 |
| Total Options | 2,173,141 | 1,942,745 | 11.86% | 2,282,293 | -4.78% | 7,009,243 | 6,237,468 | 12.37% | 25,567,315 | 3,604,143 | 3,176,802 | 13.45% | 3,750,472 | -3.9% | 78,185 | 260,922 |
| Grand Total | 5,696,805 | 5,571,293 | 2.25% | 6,402,096 | -11.02% | 19,036,873 | 17,567,013 | 8.37% | 69,987,456 | 4,769,477 | 4,337,945 | 9.95% | 4,993,423 | -4.49% | 1,036,532 | 3,085,602 |

| | Average Daily Volume | | | | | Year-to-Date Volume | | | |
|---|----------------------|----------------|----------------|----------------|----------------|---------------------|----------------|----------------|----------------|
| | March 2015 | March 2014 | % CHG | February 2015 | % CHG | 2015 | 2014 | % CHG | Total 2014 |
| Short-Term Interest Rate Futures | | | | | | | | | |
| BAX | 81,880 | 98,549 | -16.91% | 85,118 | -3.8% | 99,159 | 107,521 | -7.78% | 98,560 |
| 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 | 81,880 | 98,549 | -16.91% | 85,118 | -3.8% | 99,159 | 107,521 | -7.78% | 98,560 |
| Short-Term Interest Rate Options - OBX | 6,132 | 2,861 | 114.33% | 1,971 | 211.11% | 3,736 | 3,141 | 18.94% | 1,570 |
| Bond Futures | | | | | | | | | |
| CGZ | 30 | 37 | -18.92% | 66 | -54.55% | 36 | 78 | -53.85% | 57 |
| CGF | 574 | 903 | -36.43% | 1,024 | -43.95% | 813 | 999 | -18.62% | 1,204 |
| CGB | 47,178 | 45,646 | 3.36% | 116,978 | -59.67% | 73,251 | 57,012 | 28.48% | 59,824 |
| LGB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| Total | 47,784 | 46,587 | 2.57% | 118,070 | -59.53% | 74,101 | 58,090 | 27.56% | 61,086 |
| Bond Options - OGB | 1 | 0 | N/A | 23 | -95.65% | 7 | 23 | -69.57% | 20 |
| Index Futures | | | | | | | | | |
| SXF | 30,226 | 27,219 | 11.05% | 13,453 | 124.68% | 20,371 | 16,696 | 22.01% | 17,552 |
| SXM | 227 | 425 | -46.59% | 161 | 40.99% | 325 | 421 | -22.8% | 393 |
| SCF | 0 | 5 | -100% | 1 | -100% | 1 | 5 | -80% | 2 |
| 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 |
| EMF | 47 | 0 | N/A | 26 | 80.77% | 34 | 0 | N/A | 23 |
| Total | 30,501 | 27,650 | 10.31% | 13,643 | 123.57% | 20,732 | 17,123 | 21.08% | 17,961 |
| Index Options - SXO | 1,805 | 1,148 | 57.23% | 2,435 | -25.87% | 1,804 | 2,471 | -26.99% | 1,707 |
| ETF Options | 22,332 | 8,908 | 150.7% | 15,219 | 46.74% | 19,556 | 8,930 | 118.99% | 16,192 |
| Equity Options | 68,481 | 79,589 | -13.96% | 100,456 | -31.83% | 87,930 | 86,022 | 2.22% | 82,368 |
| Currency Options - USX | 25 | 4 | 525% | 15 | 66.67% | 16 | 14 | 14.29% | 8 |
| Total Futures | 160,166 | 172,788 | -7.31% | 216,831 | -26.13% | 193,994 | 182,734 | 6.16% | 176,972 |
| Total Options | 98,779 | 92,511 | 6.78% | 120,120 | -17.77% | 113,052 | 100,604 | 12.37% | 101,861 |
| Grand Total | 258,945 | 265,299 | -2.4% | 336,952 | -23.15% | 307,046 | 283,338 | 8.37% | 278,834 |

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

EMF: FTSE Emerging Markets Index Futures

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[™], EMFTM and SXO[™] are trademarks of Bourse de Montréal Inc.