

MONTRÉAL EXCHANGE

Statistics



Aug 2012

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Aug 2012	Aug 2011	% CHG	Jul 2012	% CHG	2012	2011	% CHG	Total 2011	Aug 2012	Aug 2011	% CHG	Jul 2012	% CHG	Aug 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	1,667,074	2,021,319	-17.5%	1,173,656	42.0%	14,646,111	15,575,606	-6.0%	20,865,769	531,358	490,403	8.4%	535,418	-0.8%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		150	0		0	0		0		0	0	
Total	1,667,074	2,021,319	-17.5%	1,173,656	42.0%	14,646,261	15,575,606	-6.0%	20,865,769	531,358	490,403	8.4%	535,418	-0.8%	0	0
Short-Term Interest Rate Options - OBX	65,676	73,260	-10.4%	92,741	-29.2%	376,105	514,802	-26.9%	635,046	160,889	151,680	6.1%	139,364	15.4%	0	0
Bond Futures																
CGZ	6,981	18,235	-61.7%	3,246	115.1%	50,900	31,943	59.3%	59,650	667	4,205	-84.1%	3,867	-82.8%	0	0
CGF	14,461	19,818	-27.0%	6,569	120.1%	112,169	41,669	169.2%	105,580	6,160	4,394	40.2%	3,574	72.4%	0	0
CGB	1,072,744	1,032,946	3.9%	572,775	87.3%	6,820,565	5,430,994	25.6%	7,788,218	191,627	203,718	-5.9%	223,766	-14.4%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	1,094,186	1,070,999	2.2%	582,590	87.8%	6,983,634	5,504,606	26.9%	7,953,448	198,454	212,317	-6.5%	231,207	-14.2%	0	0
Bond Options - OGB	1,190	1,632	-27.1%	0		3,846	7,594	-49.4%	8,775	1,190	1,577	-24.5%	1,271	-6.4%	0	0
Index Futures																
SXF	200,935	405,994	-50.5%	207,442	-3.1%	2,408,433	2,614,481	-7.9%	4,228,938	151,111	129,915	16.3%	151,508	-0.3%	0	0
SXM	18,250	18,442	-1.0%	17,022	7.2%	97,649	59,098	65.2%	100,554	4,705	4,382	7.4%	3,090	52.3%	0	0
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	100	126	-20.6%	54	85.2%	326	132	147.0%	232	0	0	0	-100.0%	0	0	
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	
Total	219,285	424,562	-48.4%	224,518	-2.3%	2,506,408	2,673,711	-6.3%	4,329,724	155,816	134,297	16.0%	154,638	0.8%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	28,147	5,909	376.3%	28,751	-2.1%	98,350	69,991	40.5%	93,151	142,705	13,443	961.6%	141,880	0.6%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	28,147	5,909	376.3%	28,751	-2.1%	98,350	69,991	40.5%	93,151	142,705	13,443	961.6%	141,880	0.6%	0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	227,576	385,349	-40.9%	599,453	-62.0%	3,062,205	2,458,663	24.5%	3,866,689	814,536	589,711	38.1%	788,987	3.2%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	2,059,469	2,194,312	-6.1%	2,124,201	-3.0%	16,732,565	15,192,061	10.1%	24,211,857	2,914,388	2,657,857	9.7%	2,803,752	3.9%	0	0
Currency Options - USX	269	2,646	-89.8%	323	-16.7%	3,422	12,333	-72.3%	16,947	577	1,858	-68.9%	516	11.8%	0	0
Total Futures	2,980,545	3,516,880	-15.3%	1,980,764	50.5%	24,136,303	23,753,923	1.6%	33,148,941	885,628	837,017	5.8%	921,263	-3.9%	0	0
Total Options	2,382,327	2,663,108	-10.5%	2,845,469	-16.3%	20,276,493	18,255,444	11.1%	28,832,465	4,034,285	3,416,126	18.1%	3,875,770	4.1%	0	0
GRAND TOTAL	5,362,872	6,179,988	-13.2%	4,826,233	11.1%	44,412,796	42,009,367	5.7%	61,981,406	4,919,913	4,253,143	15.7%	4,787,033	2.6%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2012	Aug 2011	% CHG	Jul 2012	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate Futures									
BAX	75,776	91,878	-17.5%	55,888	35.6%	86,622	92,862	-6.7%	125,137
CRA	0	0		0		0	0		0
Others	0	0		0		3	0		0
Total	75,776	91,878	-17.5%	55,888	35.6%	86,625	92,862	-6.7%	125,137
Short-Term Interest Rate Options - OBX	2,985	3,330	-10.4%	4,416	-32.4%	2,216	3,072	-27.9%	3,804
Bond Futures									
CGZ	317	829	-61.8%	155	104.5%	298	189	57.7%	358
CGF	657	901	-27.1%	313	109.9%	658	249	164.3%	640
CGB	48,761	46,952	3.9%	27,275	78.8%	40,249	32,472	23.9%	46,786
LGB	0	0		0		0	0		0
Total	49,735	48,682	2.2%	27,743	79.3%	41,205	32,910	25.2%	47,784
Bond Options - OGB	54	74	-27.0%	0		23	47	-51.1%	54
Index Futures									
SXF	9,133	18,454	-50.5%	9,878	-7.5%	14,180	15,295	-7.3%	25,068
SXM	830	922	-10.0%	811	2.3%	584	376	55.3%	626
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	5	6	-16.7%	3	66.7%	2	1	100.0%	1
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	9,968	19,382	-48.6%	10,692	-6.8%	14,766	15,672	-5.8%	25,695
Index Options									
SXJ	0	0		0		0	0		0
SXO	1,279	269	375.5%	1,369	-6.6%	577	423	36.4%	562
SXV	0	0		0		0	0		0
Total	1,279	269	375.5%	1,369	-6.6%	577	423	36.4%	562
ETF Futures	0	0		0		0	0		0
ETF Options	10,343	17,519	-41.0%	28,546	-63.8%	18,126	14,609	24.1%	23,028
Share Futures	0	0		0		0	0		0
Equity Options	93,612	99,741	-6.1%	101,152	-7.5%	99,072	91,136	8.7%	145,350
Currency Options - USX	12	120	-90.0%	15	-20.0%	20	73	-72.6%	101
Total Futures	135,479	159,942	-15.3%	94,323	43.6%	142,596	141,444	0.8%	198,616
Total Options	108,285	121,053	-10.5%	135,498	-20.1%	120,034	109,360	9.8%	172,899
GRAND TOTAL	243,764	280,995	-13.2%	229,821	6.1%	262,630	250,804	4.7%	371,515

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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