

MONTRÉAL EXCHANGE

Statistics



Nov 2012

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Nov 2012	Nov 2011	% CHG	Oct 2012	% CHG	2012	2011	% CHG	Total 2011	Nov 2012	Nov 2011	% CHG	Oct 2012	% CHG	Nov 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	1,181,581	1,281,450	-7.8%	1,940,359	-39.1%	19,363,121	19,671,405	-1.6%	20,865,769	508,423	487,729	4.2%	505,972	0.5%	52,958	211,021
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		150	0		0	0		0		0	0	
Total	1,181,581	1,281,450	-7.8%	1,940,359	-39.1%	19,363,271	19,671,405	-1.6%	20,865,769	508,423	487,729	4.2%	505,972	0.5%	52,958	211,021
Short-Term Interest Rate Options - OBX	16,753	22,014	-23.9%	47,367	-64.6%	480,925	613,046	-21.6%	635,046	137,392	144,128	-4.7%	132,790	3.5%	32	187
Bond Futures																
CGZ	4,193	7,884	-46.8%	5,001	-16.2%	65,800	57,247	14.9%	59,650	1,359	4,806	-71.7%	1,001	35.8%	81	272
CGF	11,698	14,413	-18.8%	10,060	16.3%	144,646	87,311	65.7%	105,580	2,929	4,199	-30.2%	3,144	-6.8%	222	734
CGB	1,246,041	839,952	48.3%	650,836	91.5%	9,340,096	7,355,726	27.0%	7,788,218	299,778	186,412	60.8%	215,354	39.2%	255,075	768,068
LGB	0	0		0		0	0		0	0		0		0	0	
Total	1,261,932	862,249	46.4%	665,897	89.5%	9,550,542	7,500,284	27.3%	7,953,448	304,066	195,417	55.6%	219,499	38.5%	255,378	769,074
Bond Options - OGB	910	1,181	-22.9%	8	11275.0%	4,764	8,775	-45.7%	8,775	910	1,181	-22.9%	1,198	-24.0%	2	3
Index Futures																
SXF	221,853	241,124	-8.0%	208,506	6.4%	3,346,080	3,737,048	-10.5%	4,228,938	150,585	139,349	8.1%	147,188	2.3%	165,613	511,644
SXM	7,359	8,508	-13.5%	10,655	-30.9%	127,260	91,266	39.4%	100,554	2,371	2,860	-17.1%	1,821	30.2%	3,002	14,752
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	60	50	20.0%	15	300.0%	507	192	164.1%	232	8	5	60.0%	3	166.7%	9	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	
Total	229,272	249,682	-8.2%	219,176	4.6%	3,473,847	3,828,506	-9.3%	4,329,724	152,964	142,214	7.6%	149,012	2.7%	168,624	526,425
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	45,524	5,371	747.6%	41,566	9.5%	234,982	88,463	165.6%	93,151	147,348	16,440	796.3%	140,402	4.9%	354	1,047
SXV	0	0		0		0	0		0	0		0		0	0	
Total	45,524	5,371	747.6%	41,566	9.5%	234,982	88,463	165.6%	93,151	147,348	16,440	796.3%	140,402	4.9%	354	1,047
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	218,247	0		175,543	24.3%	715,900	0		0	770,259	0	751,512	2.5%	3,261	9,901	
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,945,779	2,482,911	-21.6%	2,066,288	-5.8%	22,664,083	22,131,547	2.4%	24,211,857	2,715,876	3,128,602	-13.2%	2,712,433	0.1%	76,193	233,449
Currency Options - USX	325	1,006	-67.7%	323	0.6%	4,311	15,993	-73.0%	16,947	825	1,378	-40.1%	715	15.4%	37	106
Total Futures	2,672,785	2,393,381	11.7%	2,825,432	-5.4%	32,387,660	31,000,195	4.5%	33,148,941	965,453	825,360	17.0%	874,483	10.4%	476,960	1,506,520
Total Options	2,227,538	2,512,483	-11.3%	2,331,095	-4.4%	24,104,965	22,857,824	5.5%	24,965,776	3,772,610	3,291,729	14.6%	3,739,050	0.9%	79,879	244,693
GRAND TOTAL	4,900,323	4,905,864	-0.1%	5,156,527	-5.0%	56,492,625	53,858,019	4.9%	58,114,717	4,738,063	4,117,089	15.1%	4,613,533	2.7%	556,839	1,751,213

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2012	Nov 2011	% CHG	Oct 2012	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate Futures									
BAX	53,708	61,021	-12.0%	88,198	-39.1%	83,530	85,580	-2.4%	91,009
CRA	0	0		0		0	0		0
Others	0	0		0		2	0		0
Total	53,708	61,021	-12.0%	88,198	-39.1%	83,532	85,580	-2.4%	91,009
Short-Term Interest Rate Options - OBX	761	1,048	-27.4%	2,153	-64.7%	2,072	2,667	-22.3%	2,767
Bond Futures									
CGZ	190	375	-49.3%	227	-16.3%	282	249	13.3%	260
CGF	531	686	-22.6%	457	16.2%	620	382	62.3%	465
CGB	56,638	39,998	41.6%	29,583	91.5%	40,089	32,061	25.0%	34,026
LGB	0	0		0		0	0		0
Total	57,359	41,059	39.7%	30,267	89.5%	40,991	32,692	25.4%	34,751
Bond Options - OGB	41	56	-26.8%	0		20	39	-48.7%	39
Index Futures									
SXF	10,084	10,960	-8.0%	9,477	6.4%	14,518	15,995	-9.2%	18,231
SXM	334	405	-17.5%	484	-31.0%	554	413	34.1%	455
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	2	2	0.0%	0		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	10,420	11,367	-8.3%	9,961	4.6%	15,074	16,409	-8.1%	18,687
Index Options									
SXJ	0	0		0		0	0		0
SXO	2,069	244	748.0%	1,889	9.5%	1,017	387	162.8%	409
SXV	0	0		0		0	0		0
Total	2,069	244	748.0%	1,889	9.5%	1,017	387	162.8%	409
ETF Futures	0	0		0		0	0		0
ETF Options	9,920	0		7,979	24.3%	3,168	0		0
Share Futures	0	0		0		0	0		0
Equity Options	88,444	112,860	-21.6%	93,922	-5.8%	97,815	96,253	1.6%	105,709
Currency Options - USX	14	46	-69.6%	14	0.0%	19	69	-72.5%	74
Total Futures	121,487	113,447	7.1%	128,426	-5.4%	139,597	134,681	3.7%	144,447
Total Options	101,249	114,254	-11.4%	105,957	-4.4%	104,111	99,415	4.7%	108,998
GRAND TOTAL	222,736	227,701	-2.2%	234,383	-5.0%	243,708	234,096	4.1%	253,445

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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