

MONTRÉAL EXCHANGE

Statistics



Dec 2012

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Dec 2012	Dec 2011	% CHG	Nov 2012	% CHG	2012	2011	% CHG	Total 2011	Dec 2012	Dec 2011	% CHG	Nov 2012	% CHG	Dec 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	1,391,997	1,194,364	16.5%	1,181,581	17.8%	20,755,118	20,865,769	-0.5%	20,865,769	451,821	407,248	10.9%	508,423	-11.1%	63,805	274,826
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	0	0		0		150	0		0	0	0	0	0		0	0
Total	1,391,997	1,194,364	16.5%	1,181,581	17.8%	20,755,268	20,865,769	-0.5%	20,865,769	451,821	407,248	10.9%	508,423	-11.1%	63,805	274,826
Short-Term Interest Rate Options - OBX	12,122	22,000	-44.9%	16,753	-27.6%	493,047	635,046	-22.4%	635,046	55,150	66,605	-17.2%	137,392	-59.9%	30	217
Bond Futures																
CGZ	5,899	2,403	145.5%	4,193	40.7%	71,699	59,650	20.2%	59,650	1,117	253	341.5%	1,359	-17.8%	80	352
CGF	8,952	18,269	-51.0%	11,698	-23.5%	153,598	105,580	45.5%	105,580	1,844	3,533	-47.8%	2,929	-37.0%	209	943
CGB	610,526	432,492	41.2%	1,246,041	-51.0%	9,950,622	7,788,218	27.8%	7,788,218	249,254	185,383	34.5%	299,778	-16.9%	199,877	967,945
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	625,377	453,164	38.0%	1,261,932	-50.4%	10,175,919	7,953,448	27.9%	7,953,448	252,215	189,169	33.3%	304,066	-17.1%	200,166	969,240
Bond Options - OGB	3	0		910	-99.7%	4,767	8,775	-45.7%	8,775	913	1,181	-22.7%	910	0.3%	1	4
Index Futures																
SXF	480,895	491,890	-2.2%	221,853	116.8%	3,826,975	4,228,938	-9.5%	4,228,938	146,716	130,200	12.7%	150,585	-2.6%	144,703	656,347
SXM	5,289	9,288	-43.1%	7,359	-28.1%	132,549	100,554	31.8%	100,554	755	1,135	-33.5%	2,371	-68.2%	1,767	16,519
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	32	40	-20.0%	60	-46.7%	539	232	132.3%	232	0	0	8	-100.0%	5	34	
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	486,216	501,218	-3.0%	229,272	112.1%	3,960,063	4,329,724	-8.5%	4,329,724	147,471	131,335	12.3%	152,964	-3.6%	146,475	672,900
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	79,649	4,688	1599.0%	45,524	75.0%	314,631	93,151	237.8%	93,151	99,837	12,510	698.1%	147,348	-32.2%	260	1,307
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	79,649	4,688	1599.0%	45,524	75.0%	314,631	93,151	237.8%	93,151	99,837	12,510	698.1%	147,348	-32.2%	260	1,307
ETF Futures	0	0		0		0	0		0	0	0	0	0		0	0
ETF Options	627,134	0		218,247	187.4%	1,343,034	0		0	612,447	0	770,259	-20.5%	2,462	12,363	
Share Futures	0	0		0		0	0		0	0	0	0	0		0	0
Equity Options	1,526,530	2,080,310	-26.6%	1,945,779	-21.5%	24,190,613	24,211,857	-0.1%	24,211,857	2,610,992	3,173,582	-17.7%	2,715,876	-3.9%	63,950	297,399
Currency Options - USX	924	954	-3.1%	325	184.3%	5,235	16,947	-69.1%	16,947	619	954	-35.1%	825	-25.0%	41	147
Total Futures	2,503,590	2,148,746	16.5%	2,672,785	-6.3%	34,891,250	33,148,941	5.3%	33,148,941	851,507	727,752	17.0%	965,453	-11.8%	410,446	1,916,966
Total Options	2,246,362	2,107,952	6.6%	2,227,538	0.8%	26,351,327	24,965,776	5.5%	24,965,776	3,379,958	3,254,832	3.8%	3,772,610	-10.4%	66,744	311,437
GRAND TOTAL	4,749,952	4,256,698	11.6%	4,900,323	-3.1%	61,242,577	58,114,717	5.4%	58,114,717	4,231,465	3,982,584	6.2%	4,738,063	-10.7%	477,190	2,228,403

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Dec 2012	Dec 2011	% CHG	Nov 2012	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate Futures									
BAX	73,263	59,718	22.7%	53,708	36.4%	82,675	83,424	-0.9%	83,424
CRA	0	0		0		0	0		0
Others	0	0		0		2	0		0
Total	73,263	59,718	22.7%	53,708	36.4%	82,677	83,424	-0.9%	83,424
Short-Term Interest Rate Options - OBX	638	1,100	-42.0%	761	-16.2%	1,952	2,536	-23.0%	2,536
Bond Futures									
CGZ	310	120	158.3%	190	63.2%	284	238	19.3%	238
CGF	471	913	-48.4%	531	-11.3%	608	426	42.7%	426
CGB	32,132	21,625	48.6%	56,638	-43.3%	39,426	31,191	26.4%	31,191
LGB	0	0		0		0	0		0
Total	32,913	22,658	45.3%	57,359	-42.6%	40,318	31,855	26.6%	31,855
Bond Options - OGB	0	0		41	-100.0%	18	36	-50.0%	36
Index Futures									
SXF	25,310	24,594	2.9%	10,084	151.0%	15,418	16,712	-7.7%	16,712
SXM	278	464	-40.1%	334	-16.8%	531	417	27.3%	417
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	1	2	-50.0%	2	-50.0%	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	25,589	25,060	2.1%	10,420	145.6%	15,951	17,130	-6.9%	17,130
Index Options									
SXJ	0	0		0		0	0		0
SXO	4,192	234	1691.5%	2,069	102.6%	1,281	375	241.6%	375
SXV	0	0		0		0	0		0
Total	4,192	234	1691.5%	2,069	102.6%	1,281	375	241.6%	375
ETF Futures	0	0		0		0	0		0
ETF Options	33,007	0		9,920	232.7%	5,655	0		0
Share Futures	0	0		0		0	0		0
Equity Options	80,343	104,016	-22.8%	88,444	-9.2%	96,359	96,900	-0.6%	96,900
Currency Options - USX	48	48	0.0%	14	242.9%	21	67	-68.7%	67
Total Futures	131,765	107,436	22.6%	121,487	8.5%	138,946	132,409	4.9%	132,409
Total Options	118,228	105,398	12.2%	101,249	16.8%	105,286	99,914	5.4%	99,914
GRAND TOTAL	249,993	212,834	17.5%	222,736	12.2%	244,232	232,323	5.1%	232,323

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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