

MONTRÉAL EXCHANGE

Statistics



Jan 2013

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Jan 2013	Jan 2012	% CHG	Dec 2012	% CHG	2013	2012	% CHG	Total 2012	Jan 2013	Jan 2012	% CHG	Dec 2012	% CHG	Jan 2013	YTD 2013
Short-Term Interest Rate Futures																
BAX	2,179,970	1,337,813	63.0%	1,391,997	56.6%	2,179,970	1,337,813	63.0%	20,755,118	538,041	508,063	5.9%	451,821	19.1%	82,894	82,894
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		150	0		0		0	0	
Total	2,179,970	1,337,813	63.0%	1,391,997	56.6%	2,179,970	1,337,813	63.0%	20,755,268	538,041	508,063	5.9%	451,821	19.1%	82,894	82,894
Short-Term Interest Rate Options - OBX	57,417	34,729	65.3%	12,122	373.7%	57,417	34,729	65.3%	493,047	89,500	86,105	3.9%	55,150	62.3%	93	93
Bond Futures																
CGZ	4,358	606	619.1%	5,899	-26.1%	4,358	606	619.1%	71,699	1,069	451	137.0%	1,117	-4.3%	100	100
CGF	9,183	11,232	-18.2%	8,952	2.6%	9,183	11,232	-18.2%	153,598	3,767	3,964	-5.0%	1,844	104.3%	209	209
CGB	800,870	562,577	42.4%	610,526	31.2%	800,870	562,577	42.4%	9,950,622	273,715	197,480	38.6%	249,254	9.8%	291,412	291,412
LGB	0	0		0		0	0		0	0		0		0	0	
Total	814,411	574,415	41.8%	625,377	30.2%	814,411	574,415	41.8%	10,175,919	278,551	201,895	38.0%	252,215	10.4%	291,721	291,721
Bond Options - OGB	0	122	-100.0%	3	-100.0%	0	122	-100.0%	4,767	913	1,303	-29.9%	913	0.0%	0	0
Index Futures																
SXF	202,788	194,044	4.5%	480,895	-57.8%	202,788	194,044	4.5%	3,826,975	152,158	144,087	5.6%	146,716	3.7%	152,800	152,800
SXM	6,193	6,351	-2.5%	5,289	17.1%	6,193	6,351	-2.5%	132,549	1,519	2,629	-42.2%	755	101.2%	2,155	2,155
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	32	0		32	0.0%	32	0		539	0		0		7	7	
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	209,013	200,395	4.3%	486,216	-57.0%	209,013	200,395	4.3%	3,960,063	153,677	146,716	4.7%	147,471	4.2%	154,962	154,962
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	68,084	5,224	1203.3%	79,649	-14.5%	68,084	5,224	1203.3%	314,631	127,754	13,095	875.6%	99,837	28.0%	458	458
SXV	0	0		0		0	0		0	0		0		0	0	
Total	68,084	5,224	1203.3%	79,649	-14.5%	68,084	5,224	1203.3%	314,631	127,754	13,095	875.6%	99,837	28.0%	458	458
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	210,630	0		627,134	-66.4%	210,630	0		1,343,034	689,348	0	612,447	12.6%	2,651	2,651	
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	2,250,405	2,656,678	-15.3%	1,526,530	47.4%	2,250,405	2,656,678	-15.3%	24,190,613	2,212,601	2,794,907	-20.8%	2,610,992	-15.3%	97,043	97,043
Currency Options - USX	506	1,146	-55.8%	924	-45.2%	506	1,146	-55.8%	5,235	728	959	-24.1%	619	17.6%	44	44
Total Futures	3,203,394	2,112,623	51.6%	2,503,590	28.0%	3,203,394	2,112,623	51.6%	34,891,250	970,269	856,674	13.3%	851,507	13.9%	529,577	529,577
Total Options	2,587,042	2,697,899	-4.1%	2,246,362	15.2%	2,587,042	2,697,899	-4.1%	26,351,327	3,120,844	2,896,369	7.8%	3,379,958	-7.7%	100,289	100,289
GRAND TOTAL	5,790,436	4,810,522	20.4%	4,749,952	21.9%	5,790,436	4,810,522	20.4%	61,242,577	4,091,113	3,753,043	9.0%	4,231,465	-3.3%	629,866	629,866

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2013	Jan 2012	% CHG	Dec 2012	% CHG	2013	2012	% CHG	Total 2012
Short-Term Interest Rate Futures									
BAX	99,089	63,705	55.5%	73,263	35.3%	99,089	63,705	55.5%	992,096
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		27
Total	99,089	63,705	55.5%	73,263	35.3%	99,089	63,705	55.5%	992,123
Short-Term Interest Rate Options - OBX	2,609	1,654	57.7%	638	308.9%	2,609	1,654	57.7%	23,425
Bond Futures									
CGZ	198	29	582.8%	310	-36.1%	198	29	582.8%	3,410
CGF	417	535	-22.1%	471	-11.5%	417	535	-22.1%	7,290
CGB	36,403	26,789	35.9%	32,132	13.3%	36,403	26,789	35.9%	473,114
LGB	0	0		0		0	0		0
Total	37,018	27,353	35.3%	32,913	12.5%	37,018	27,353	35.3%	483,814
Bond Options - OGB	0	6	-100.0%	0		0	6	-100.0%	222
Index Futures									
SXF	9,217	9,240	-0.2%	25,310	-63.6%	9,217	9,240	-0.2%	185,012
SXM	281	302	-7.0%	278	1.1%	281	302	-7.0%	6,374
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	1	0		1	0.0%	1	0		23
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	9,499	9,542	-0.5%	25,589	-62.9%	9,499	9,542	-0.5%	191,409
Index Options									
SXJ	0	0		0		0	0		0
SXO	3,094	249	1142.6%	4,192	-26.2%	3,094	249	1142.6%	15,375
SXV	0	0		0		0	0		0
Total	3,094	249	1142.6%	4,192	-26.2%	3,094	249	1142.6%	15,375
ETF Futures	0	0		0		0	0		0
ETF Options	9,574	0		33,007	-71.0%	9,574	0		67,859
Share Futures	0	0		0		0	0		0
Equity Options	102,291	126,508	-19.1%	80,343	27.3%	102,291	126,508	-19.1%	1,156,307
Currency Options - USX	23	55	-58.2%	48	-52.1%	23	55	-58.2%	252
Total Futures	145,606	100,600	44.7%	131,765	10.5%	145,606	100,600	44.7%	1,667,346
Total Options	117,591	128,472	-8.5%	118,228	-0.5%	117,591	128,472	-8.5%	1,263,440
GRAND TOTAL	263,197	229,072	14.9%	249,993	5.3%	263,197	229,072	14.9%	2,930,786

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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