

MONTRÉAL EXCHANGE

# Statistics



**May 2013**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	May 2013	May 2012	% CHG	Apr 2013	% CHG	2013	2012	% CHG	Total 2012	May 2013	May 2012	% CHG	Apr 2013	% CHG	May 2013	YTD 2013
<b>Short-Term Interest Rate Futures</b>																
BAX	2,495,245	2,655,344	-6.0%	1,385,302	80.1%	9,597,634	9,847,843	-2.5%	20,755,118	692,642	676,967	2.3%	670,289	3.3%	81,848	369,645
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	0	0		0		0	150	-100.0%	150	0	0		0		0	0
<b>Total</b>	<b>2,495,245</b>	<b>2,655,344</b>	<b>-6.0%</b>	<b>1,385,302</b>	<b>80.1%</b>	<b>9,597,634</b>	<b>9,847,993</b>	<b>-2.5%</b>	<b>20,755,268</b>	<b>692,642</b>	<b>676,967</b>	<b>2.3%</b>	<b>670,289</b>	<b>3.3%</b>	<b>81,848</b>	<b>369,645</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>60,715</b>	<b>54,050</b>	<b>12.3%</b>	<b>46,151</b>	<b>31.6%</b>	<b>230,433</b>	<b>159,704</b>	<b>44.3%</b>	<b>493,047</b>	<b>144,920</b>	<b>88,500</b>	<b>63.8%</b>	<b>113,526</b>	<b>27.7%</b>	<b>159</b>	<b>506</b>
<b>Bond Futures</b>																
CGZ	11,043	19,870	-44.4%	11,077	-0.3%	50,493	32,633	54.7%	71,699	1,610	4,432	-63.7%	1,307	23.2%	334	1,277
CGF	42,606	32,988	29.2%	40,755	4.5%	128,983	82,788	55.8%	153,598	6,586	5,259	25.2%	8,508	-22.6%	1,379	3,422
CGB	2,199,389	1,354,841	62.3%	821,703	167.7%	6,033,709	4,458,714	35.3%	9,950,622	329,595	246,525	33.7%	398,501	-17.3%	486,111	1,700,733
LGB	0	0		0		0	0		0	0	0	0	0		0	0
<b>Total</b>	<b>2,253,038</b>	<b>1,407,699</b>	<b>60.1%</b>	<b>873,535</b>	<b>157.9%</b>	<b>6,213,185</b>	<b>4,574,135</b>	<b>35.8%</b>	<b>10,175,919</b>	<b>337,791</b>	<b>256,216</b>	<b>31.8%</b>	<b>408,316</b>	<b>-17.3%</b>	<b>487,824</b>	<b>1,705,432</b>
<b>Bond Options - OGB</b>	<b>881</b>	<b>1,271</b>	<b>-30.7%</b>	<b>0</b>		<b>1,785</b>	<b>2,656</b>	<b>-32.8%</b>	<b>4,767</b>	<b>881</b>	<b>1,271</b>	<b>-30.7%</b>	<b>904</b>	<b>-2.5%</b>	<b>3</b>	<b>4</b>
<b>Index Futures</b>																
SXF	234,838	270,709	-13.3%	283,942	-17.3%	1,491,262	1,420,458	5.0%	3,826,975	152,857	159,849	-4.4%	154,137	-0.8%	175,457	892,719
SXM	9,561	14,544	-34.3%	13,366	-28.5%	41,088	47,959	-14.3%	132,549	1,158	1,807	-35.9%	1,900	-39.1%	2,648	12,078
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	72	132	-45.5%	20	260.0%	156	132	18.2%	539	0	70	-100.0%	0		6	23
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
<b>Total</b>	<b>244,471</b>	<b>285,385</b>	<b>-14.3%</b>	<b>297,328</b>	<b>-17.8%</b>	<b>1,532,506</b>	<b>1,468,549</b>	<b>4.4%</b>	<b>3,960,063</b>	<b>154,015</b>	<b>161,726</b>	<b>-4.8%</b>	<b>156,037</b>	<b>-1.3%</b>	<b>178,111</b>	<b>904,820</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	27,658	8,477	226.3%	45,931	-39.8%	205,442	31,978	542.4%	314,631	114,988	18,214	531.3%	117,116	-1.8%	202	1,613
SXV	0	0		0		0	0		0	0	0	0	0		0	0
<b>Total</b>	<b>27,658</b>	<b>8,477</b>	<b>226.3%</b>	<b>45,931</b>	<b>-39.8%</b>	<b>205,442</b>	<b>31,978</b>	<b>542.4%</b>	<b>314,631</b>	<b>114,988</b>	<b>18,214</b>	<b>531.3%</b>	<b>117,116</b>	<b>-1.8%</b>	<b>202</b>	<b>1,613</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>188,384</b>	<b>0</b>		<b>339,223</b>	<b>-44.5%</b>	<b>1,574,443</b>	<b>0</b>		<b>1,343,034</b>	<b>558,278</b>	<b>0</b>		<b>534,420</b>	<b>4.5%</b>	<b>2,202</b>	<b>12,377</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>Equity Options</b>	<b>2,062,074</b>	<b>1,853,159</b>	<b>11.3%</b>	<b>1,768,386</b>	<b>16.6%</b>	<b>9,249,075</b>	<b>10,822,705</b>	<b>-14.5%</b>	<b>24,190,613</b>	<b>2,888,960</b>	<b>2,883,072</b>	<b>0.2%</b>	<b>2,410,874</b>	<b>19.8%</b>	<b>66,957</b>	<b>368,687</b>
<b>Currency Options - USX</b>	<b>372</b>	<b>190</b>	<b>95.8%</b>	<b>255</b>	<b>45.9%</b>	<b>4,033</b>	<b>2,502</b>	<b>61.2%</b>	<b>5,235</b>	<b>738</b>	<b>483</b>	<b>52.8%</b>	<b>604</b>	<b>22.2%</b>	<b>19</b>	<b>150</b>
<b>Total Futures</b>	<b>4,992,754</b>	<b>4,348,428</b>	<b>14.8%</b>	<b>2,556,165</b>	<b>95.3%</b>	<b>17,343,325</b>	<b>15,890,677</b>	<b>9.1%</b>	<b>34,891,250</b>	<b>1,184,448</b>	<b>1,094,909</b>	<b>8.2%</b>	<b>1,234,642</b>	<b>-4.1%</b>	<b>747,783</b>	<b>2,979,897</b>
<b>Total Options</b>	<b>2,340,084</b>	<b>1,917,147</b>	<b>22.1%</b>	<b>2,199,946</b>	<b>6.4%</b>	<b>11,265,211</b>	<b>11,019,545</b>	<b>2.2%</b>	<b>26,351,327</b>	<b>3,708,765</b>	<b>2,991,540</b>	<b>24.0%</b>	<b>3,177,444</b>	<b>16.7%</b>	<b>69,542</b>	<b>383,337</b>
<b>GRAND TOTAL</b>	<b>7,332,838</b>	<b>6,265,575</b>	<b>17.0%</b>	<b>4,756,111</b>	<b>54.2%</b>	<b>28,608,536</b>	<b>26,910,222</b>	<b>6.3%</b>	<b>61,242,577</b>	<b>4,893,213</b>	<b>4,086,449</b>	<b>19.7%</b>	<b>4,412,086</b>	<b>10.9%</b>	<b>817,325</b>	<b>3,363,234</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2013	May 2012	% CHG	Apr 2013	% CHG	2013	2012	% CHG	Total 2012
<b>Short-Term Interest Rate Futures</b>									
BAX	113,420	120,697	-6.0%	62,968	80.1%	91,425	93,619	-2.3%	198,419
CRA	0	0		0		0	0		0
Others	0	0		0		0	5	-100.0%	5
<b>Total</b>	<b>113,420</b>	<b>120,697</b>	<b>-6.0%</b>	<b>62,968</b>	<b>80.1%</b>	<b>91,425</b>	<b>93,624</b>	<b>-2.3%</b>	<b>198,424</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,759</b>	<b>2,457</b>	<b>12.3%</b>	<b>2,097</b>	<b>31.6%</b>	<b>2,170</b>	<b>1,514</b>	<b>43.3%</b>	<b>4,685</b>
<b>Bond Futures</b>									
CGZ	501	903	-44.5%	503	-0.4%	487	306	59.2%	682
CGF	1,936	1,499	29.2%	1,852	4.5%	1,215	780	55.8%	1,458
CGB	99,972	61,584	62.3%	37,350	167.7%	57,573	42,369	35.9%	94,623
LGB	0	0		0		0	0		0
<b>Total</b>	<b>102,409</b>	<b>63,986</b>	<b>60.0%</b>	<b>39,705</b>	<b>157.9%</b>	<b>59,275</b>	<b>43,455</b>	<b>36.4%</b>	<b>96,763</b>
<b>Bond Options - OGB</b>	<b>40</b>	<b>58</b>	<b>-31.0%</b>	<b>0</b>		<b>17</b>	<b>25</b>	<b>-32.0%</b>	<b>44</b>
<b>Index Futures</b>									
SXF	10,674	12,305	-13.3%	12,906	-17.3%	14,375	13,366	7.5%	37,002
SXM	434	727	-40.3%	607	-28.5%	387	468	-17.3%	1,275
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	3	6	-50.0%	0		1	1	0.0%	5
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
<b>Total</b>	<b>11,111</b>	<b>13,038</b>	<b>-14.8%</b>	<b>13,513</b>	<b>-17.8%</b>	<b>14,763</b>	<b>13,835</b>	<b>6.7%</b>	<b>38,282</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	1,257	385	226.5%	2,087	-39.8%	1,942	304	538.8%	3,075
SXV	0	0		0		0	0		0
<b>Total</b>	<b>1,257</b>	<b>385</b>	<b>226.5%</b>	<b>2,087</b>	<b>-39.8%</b>	<b>1,942</b>	<b>304</b>	<b>538.8%</b>	<b>3,075</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Options</b>	<b>8,562</b>	<b>0</b>		<b>15,419</b>	<b>-44.5%</b>	<b>15,387</b>	<b>0</b>		<b>13,572</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Equity Options</b>	<b>93,730</b>	<b>84,234</b>	<b>11.3%</b>	<b>80,381</b>	<b>16.6%</b>	<b>87,844</b>	<b>103,122</b>	<b>-14.8%</b>	<b>231,261</b>
<b>Currency Options - USX</b>	<b>16</b>	<b>9</b>	<b>77.8%</b>	<b>11</b>	<b>45.5%</b>	<b>39</b>	<b>24</b>	<b>62.5%</b>	<b>50</b>
<b>Total Futures</b>	<b>226,940</b>	<b>197,721</b>	<b>14.8%</b>	<b>116,186</b>	<b>95.3%</b>	<b>165,463</b>	<b>150,914</b>	<b>9.6%</b>	<b>333,469</b>
<b>Total Options</b>	<b>106,364</b>	<b>87,143</b>	<b>22.1%</b>	<b>99,995</b>	<b>6.4%</b>	<b>107,399</b>	<b>104,989</b>	<b>2.3%</b>	<b>252,687</b>
<b>GRAND TOTAL</b>	<b>333,304</b>	<b>284,864</b>	<b>17.0%</b>	<b>216,181</b>	<b>54.2%</b>	<b>272,862</b>	<b>255,903</b>	<b>6.6%</b>	<b>586,156</b>

# Listed Products

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## 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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