

MONTRÉAL EXCHANGE

Statistics



Jun 2013

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jun 2013	Jun 2012	% CHG	May 2013	% CHG	2013	2012	% CHG	Total 2012	Jun 2013	Jun 2012	% CHG	May 2013	% CHG	Jun 2013	YTD 2013
Short-Term Interest Rate Futures																
BAX	2,259,650	1,957,538	15.4%	2,495,245	-9.4%	11,857,284	11,805,381	0.4%	20,755,118	676,431	549,361	23.1%	692,642	-2.3%	77,883	447,528
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	150	-100.0%	150	0	0		0		0	0
Total	2,259,650	1,957,538	15.4%	2,495,245	-9.4%	11,857,284	11,805,531	0.4%	20,755,268	676,431	549,361	23.1%	692,642	-2.3%	77,883	447,528
Short-Term Interest Rate Options - OBX	65,178	57,984	12.4%	60,715	7.4%	295,611	217,688	35.8%	493,047	140,869	81,039	73.8%	144,920	-2.8%	171	677
Bond Futures																
CGZ	5,104	8,040	-36.5%	11,043	-53.8%	55,597	40,673	36.7%	71,699	965	3,229	-70.1%	1,610	-40.1%	153	1,430
CGF	25,310	8,351	203.1%	42,606	-40.6%	154,293	91,139	69.3%	153,598	3,909	3,382	15.6%	6,586	-40.6%	762	4,184
CGB	1,203,724	716,332	68.0%	2,199,389	-45.3%	7,237,433	5,175,046	39.9%	9,950,622	271,276	211,025	28.6%	329,595	-17.7%	453,915	2,154,648
LGB	0	0		0		0	0		0	0		0		0	0	
Total	1,234,138	732,723	68.4%	2,253,038	-45.2%	7,447,323	5,306,858	40.3%	10,175,919	276,150	217,636	26.9%	337,791	-18.2%	454,830	2,160,262
Bond Options - OGB	0	0		881	-100.0%	1,785	2,656	-32.8%	4,767	881	1,271	-30.7%	881	0.0%	0	4
Index Futures																
SXF	579,808	579,598	0.0%	234,838	146.9%	2,071,070	2,000,056	3.6%	3,826,975	138,393	154,217	-10.3%	152,857	-9.5%	231,319	1,124,038
SXM	11,164	14,418	-22.6%	9,561	16.8%	52,252	62,377	-16.2%	132,549	744	1,764	-57.8%	1,158	-35.8%	3,480	15,558
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	110	40	175.0%	72	52.8%	266	172	54.7%	539	0	20	-100.0%	0		15	38
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	591,082	594,056	-0.5%	244,471	141.8%	2,123,588	2,062,605	3.0%	3,960,063	139,137	156,001	-10.8%	154,015	-9.7%	234,814	1,139,634
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	37,598	9,474	296.9%	27,658	35.9%	243,040	41,452	486.3%	314,631	111,779	146,809	-23.9%	114,988	-2.8%	299	1,912
SXV	0	0		0		0	0		0	0		0		0	0	
Total	37,598	9,474	296.9%	27,658	35.9%	243,040	41,452	486.3%	314,631	111,779	146,809	-23.9%	114,988	-2.8%	299	1,912
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	261,674	0		188,384	38.9%	1,836,117	0		1,343,034	496,164	0		558,278	-11.1%	2,531	14,908
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,612,042	1,726,190	-6.6%	2,062,074	-21.8%	10,861,117	12,548,895	-13.4%	24,190,613	2,757,607	3,057,613	-9.8%	2,888,960	-4.5%	59,102	427,789
Currency Options - USX	526	328	60.4%	372	41.4%	4,559	2,830	61.1%	5,235	780	392	99.0%	738	5.7%	50	200
Total Futures	4,084,870	3,284,317	24.4%	4,992,754	-18.2%	21,428,195	19,174,994	11.8%	34,891,250	1,091,718	922,998	18.3%	1,184,448	-7.8%	767,527	3,747,424
Total Options	1,977,018	1,793,976	10.2%	2,340,084	-15.5%	13,242,229	12,813,521	3.3%	26,351,327	3,508,080	3,287,124	6.7%	3,708,765	-5.4%	62,153	445,490
GRAND TOTAL	6,061,888	5,078,293	19.4%	7,332,838	-17.3%	34,670,424	31,988,515	8.4%	61,242,577	4,599,798	4,210,122	9.3%	4,893,213	-6.0%	829,680	4,192,914

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2013	Jun 2012	% CHG	May 2013	% CHG	2013	2012	% CHG	Total 2012
Short-Term Interest Rate Futures									
BAX	112,982	93,216	21.2%	113,420	-0.4%	95,018	93,552	1.6%	165,349
CRA	0	0		0		0	0		0
Others	0	0		0		0	4	-100.0%	4
Total	112,982	93,216	21.2%	113,420	-0.4%	95,018	93,556	1.6%	165,353
Short-Term Interest Rate Options - OBX	3,258	2,761	18.0%	2,759	18.1%	2,352	1,722	36.6%	3,904
Bond Futures									
CGZ	255	383	-33.4%	501	-49.1%	448	318	40.9%	568
CGF	1,265	398	217.8%	1,936	-34.7%	1,224	716	70.9%	1,215
CGB	60,186	34,111	76.4%	99,972	-39.8%	58,008	40,992	41.5%	78,852
LGB	0	0		0		0	0		0
Total	61,706	34,892	76.8%	102,409	-39.7%	59,680	42,026	42.0%	80,635
Bond Options - OGB	0	0		40	-100.0%	14	21	-33.3%	37
Index Futures									
SXF	28,990	27,600	5.0%	10,674	171.6%	16,810	15,738	6.8%	30,835
SXM	558	687	-18.8%	434	28.6%	416	505	-17.6%	1,062
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	5	2	150.0%	3	66.7%	2	1	100.0%	4
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	29,553	28,289	4.5%	11,111	166.0%	17,228	16,244	6.1%	31,901
Index Options									
SXJ	0	0		0		0	0		0
SXO	1,879	451	316.6%	1,257	49.5%	1,932	328	489.0%	2,563
SXV	0	0		0		0	0		0
Total	1,879	451	316.6%	1,257	49.5%	1,932	328	489.0%	2,563
ETF Futures	0	0		0		0	0		0
ETF Options	13,083	0		8,562	52.8%	15,003	0		11,310
Share Futures	0	0		0		0	0		0
Equity Options	80,602	82,200	-1.9%	93,730	-14.0%	86,637	99,635	-13.0%	192,718
Currency Options - USX	26	16	62.5%	16	62.5%	37	23	60.9%	42
Total Futures	204,241	156,397	30.6%	226,940	-10.0%	171,926	151,826	13.2%	277,889
Total Options	98,848	85,428	15.7%	106,364	-7.1%	105,975	101,729	4.2%	210,574
GRAND TOTAL	303,089	241,825	25.3%	333,304	-9.1%	277,901	253,555	9.6%	488,463

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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