

MONTRÉAL EXCHANGE

# Statistics



**Jul 2013**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jul 2013	Jul 2012	% CHG	Jun 2013	% CHG	2013	2012	% CHG	Total 2012	Jul 2013	Jul 2012	% CHG	Jun 2013	% CHG	Jul 2013	YTD 2013
<b>Short-Term Interest Rate Futures</b>																
BAX	1,731,007	1,173,656	47.5%	2,259,650	-23.4%	13,588,291	12,979,037	4.7%	20,755,118	612,781	535,418	14.4%	676,431	-9.4%	71,609	519,137
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	150	-100.0%	150	0		0		0	0	
<b>Total</b>	<b>1,731,007</b>	<b>1,173,656</b>	<b>47.5%</b>	<b>2,259,650</b>	<b>-23.4%</b>	<b>13,588,291</b>	<b>12,979,187</b>	<b>4.7%</b>	<b>20,755,268</b>	<b>612,781</b>	<b>535,418</b>	<b>14.4%</b>	<b>676,431</b>	<b>-9.4%</b>	<b>71,609</b>	<b>519,137</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>41,425</b>	<b>92,741</b>	<b>-55.3%</b>	<b>65,178</b>	<b>-36.4%</b>	<b>337,036</b>	<b>310,429</b>	<b>8.6%</b>	<b>493,047</b>	<b>158,495</b>	<b>139,364</b>	<b>13.7%</b>	<b>140,869</b>	<b>12.5%</b>	<b>106</b>	<b>783</b>
<b>Bond Futures</b>																
CGZ	6,462	3,246	99.1%	5,104	26.6%	62,059	43,919	41.3%	71,699	1,320	3,867	-65.9%	965	36.8%	155	1,585
CGF	17,750	6,569	170.2%	25,310	-29.9%	172,043	97,708	76.1%	153,598	5,775	3,574	61.6%	3,909	47.7%	422	4,606
CGB	806,063	572,775	40.7%	1,203,724	-33.0%	8,043,496	5,747,821	39.9%	9,950,622	284,495	223,766	27.1%	271,276	4.9%	318,565	2,473,213
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>830,275</b>	<b>582,590</b>	<b>42.5%</b>	<b>1,234,138</b>	<b>-32.7%</b>	<b>8,277,598</b>	<b>5,889,448</b>	<b>40.5%</b>	<b>10,175,919</b>	<b>291,590</b>	<b>231,207</b>	<b>26.1%</b>	<b>276,150</b>	<b>5.6%</b>	<b>319,142</b>	<b>2,479,404</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</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>881</b>	<b>0.0%</b>	<b>0</b>	<b>4</b>
<b>Index Futures</b>																
SXF	199,166	207,442	-4.0%	579,808	-65.6%	2,270,236	2,207,498	2.8%	3,826,975	147,719	151,508	-2.5%	138,393	6.7%	151,138	1,275,176
SXM	7,703	17,022	-54.7%	11,164	-31.0%	59,955	79,399	-24.5%	132,549	1,027	3,090	-66.8%	744	38.0%	2,981	18,539
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	80	54	48.1%	110	-27.3%	346	226	53.1%	539	0	40	-100.0%	0		10	48
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	
<b>Total</b>	<b>206,949</b>	<b>224,518</b>	<b>-7.8%</b>	<b>591,082</b>	<b>-65.0%</b>	<b>2,330,537</b>	<b>2,287,123</b>	<b>1.9%</b>	<b>3,960,063</b>	<b>148,746</b>	<b>154,638</b>	<b>-3.8%</b>	<b>139,137</b>	<b>6.9%</b>	<b>154,129</b>	<b>1,293,763</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	40,687	28,751	41.5%	37,598	8.2%	283,727	70,203	304.2%	314,631	122,619	141,880	-13.6%	111,779	9.7%	241	2,153
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>40,687</b>	<b>28,751</b>	<b>41.5%</b>	<b>37,598</b>	<b>8.2%</b>	<b>283,727</b>	<b>70,203</b>	<b>304.2%</b>	<b>314,631</b>	<b>122,619</b>	<b>141,880</b>	<b>-13.6%</b>	<b>111,779</b>	<b>9.7%</b>	<b>241</b>	<b>2,153</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>ETF Options</b>	<b>123,876</b>	<b>0</b>		<b>261,674</b>	<b>-52.7%</b>	<b>1,959,993</b>	<b>0</b>		<b>1,343,034</b>	<b>449,198</b>	<b>0</b>		<b>496,164</b>	<b>-9.5%</b>	<b>2,465</b>	<b>17,373</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>Equity Options</b>	<b>2,055,615</b>	<b>2,124,201</b>	<b>-3.2%</b>	<b>1,612,042</b>	<b>27.5%</b>	<b>12,916,732</b>	<b>14,673,096</b>	<b>-12.0%</b>	<b>24,190,613</b>	<b>2,796,661</b>	<b>2,803,752</b>	<b>-0.3%</b>	<b>2,757,607</b>	<b>1.4%</b>	<b>74,095</b>	<b>501,884</b>
<b>Currency Options - USX</b>	<b>274</b>	<b>323</b>	<b>-15.2%</b>	<b>526</b>	<b>-47.9%</b>	<b>4,833</b>	<b>3,153</b>	<b>53.3%</b>	<b>5,235</b>	<b>565</b>	<b>516</b>	<b>9.5%</b>	<b>780</b>	<b>-27.6%</b>	<b>36</b>	<b>236</b>
<b>Total Futures</b>	<b>2,768,231</b>	<b>1,980,764</b>	<b>39.8%</b>	<b>4,084,870</b>	<b>-32.2%</b>	<b>24,196,426</b>	<b>21,155,758</b>	<b>14.4%</b>	<b>34,891,250</b>	<b>1,053,117</b>	<b>921,263</b>	<b>14.3%</b>	<b>1,091,718</b>	<b>-3.5%</b>	<b>544,880</b>	<b>4,292,304</b>
<b>Total Options</b>	<b>2,261,877</b>	<b>2,246,016</b>	<b>0.7%</b>	<b>1,977,018</b>	<b>14.4%</b>	<b>15,504,106</b>	<b>15,059,537</b>	<b>3.0%</b>	<b>26,351,327</b>	<b>3,528,419</b>	<b>3,086,783</b>	<b>14.3%</b>	<b>3,508,080</b>	<b>0.6%</b>	<b>76,943</b>	<b>522,433</b>
<b>GRAND TOTAL</b>	<b>5,030,108</b>	<b>4,226,780</b>	<b>19.0%</b>	<b>6,061,888</b>	<b>-17.0%</b>	<b>39,700,532</b>	<b>36,215,295</b>	<b>9.6%</b>	<b>61,242,577</b>	<b>4,581,536</b>	<b>4,008,046</b>	<b>14.3%</b>	<b>4,599,798</b>	<b>-0.4%</b>	<b>621,823</b>	<b>4,814,737</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2013	Jul 2012	% CHG	Jun 2013	% CHG	2013	2012	% CHG	Total 2012
<b>Short-Term Interest Rate Futures</b>									
BAX	78,682	55,888	40.8%	112,982	-30.4%	92,684	88,171	5.1%	141,728
CRA	0	0		0		0	0		0
Others	0	0		0		0	4	-100.0%	4
<b>Total</b>	<b>78,682</b>	<b>55,888</b>	<b>40.8%</b>	<b>112,982</b>	<b>-30.4%</b>	<b>92,684</b>	<b>88,175</b>	<b>5.1%</b>	<b>141,732</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>1,882</b>	<b>4,416</b>	<b>-57.4%</b>	<b>3,258</b>	<b>-42.2%</b>	<b>2,285</b>	<b>2,107</b>	<b>8.4%</b>	<b>3,346</b>
<b>Bond Futures</b>									
CGZ	293	155	89.0%	255	14.9%	426	295	44.4%	487
CGF	806	313	157.5%	1,265	-36.3%	1,164	659	76.6%	1,041
CGB	36,639	27,275	34.3%	60,186	-39.1%	54,956	39,033	40.8%	67,588
LGB	0	0		0		0	0		0
<b>Total</b>	<b>37,738</b>	<b>27,743</b>	<b>36.0%</b>	<b>61,706</b>	<b>-38.8%</b>	<b>56,546</b>	<b>39,987</b>	<b>41.4%</b>	<b>69,116</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>12</b>	<b>18</b>	<b>-33.3%</b>	<b>32</b>
<b>Index Futures</b>									
SXF	9,053	9,878	-8.4%	28,990	-68.8%	15,702	14,901	5.4%	26,430
SXM	350	811	-56.8%	558	-37.3%	406	548	-25.9%	911
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	3	3	0.0%	5	-40.0%	2	1	100.0%	3
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>9,406</b>	<b>10,692</b>	<b>-12.0%</b>	<b>29,553</b>	<b>-68.2%</b>	<b>16,110</b>	<b>15,450</b>	<b>4.3%</b>	<b>27,344</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	1,849	1,369	35.1%	1,879	-1.6%	1,920	477	302.5%	2,196
SXV	0	0		0		0	0		0
<b>Total</b>	<b>1,849</b>	<b>1,369</b>	<b>35.1%</b>	<b>1,879</b>	<b>-1.6%</b>	<b>1,920</b>	<b>477</b>	<b>302.5%</b>	<b>2,196</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>5,630</b>	<b>0</b>		<b>13,083</b>	<b>-57.0%</b>	<b>13,664</b>	<b>0</b>		<b>9,694</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>93,437</b>	<b>101,152</b>	<b>-7.6%</b>	<b>80,602</b>	<b>15.9%</b>	<b>87,608</b>	<b>99,852</b>	<b>-12.3%</b>	<b>165,187</b>
<b>Currency Options - USX</b>	<b>12</b>	<b>15</b>	<b>-20.0%</b>	<b>26</b>	<b>-53.8%</b>	<b>33</b>	<b>22</b>	<b>50.0%</b>	<b>36</b>
<b>Total Futures</b>	<b>125,826</b>	<b>94,323</b>	<b>33.4%</b>	<b>204,241</b>	<b>-38.4%</b>	<b>165,340</b>	<b>143,612</b>	<b>15.1%</b>	<b>238,192</b>
<b>Total Options</b>	<b>102,810</b>	<b>106,952</b>	<b>-3.9%</b>	<b>98,848</b>	<b>4.0%</b>	<b>105,522</b>	<b>102,476</b>	<b>3.0%</b>	<b>180,491</b>
<b>GRAND TOTAL</b>	<b>228,636</b>	<b>201,275</b>	<b>13.6%</b>	<b>303,089</b>	<b>-24.6%</b>	<b>270,862</b>	<b>246,088</b>	<b>10.1%</b>	<b>418,683</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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