

MONTRÉAL EXCHANGE

Statistics



Sep 2013

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS		
	Sep 2013	Sep 2012	% CHG	Aug 2013	% CHG	2013	2012	% CHG	Total 2012	Sep 2013	Sep 2012	% CHG	Aug 2013	% CHG	Sep 2013	YTD 2013
Short-Term Interest Rate Futures																
BAX	2,340,358	1,595,070	46.7%	1,381,327	69.4%	17,309,976	16,241,181	6.6%	20,755,118	714,036	519,708	37.4%	661,065	8.0%	71,341	640,108
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	0
Total	2,340,358	1,595,070	46.7%	1,381,327	69.4%	17,309,976	16,241,331	6.6%	20,755,268	714,036	519,708	37.4%	661,065	8.0%	71,341	640,108
Short-Term Interest Rate Options - OBX	63,054	40,700	54.9%	73,252	-13.9%	473,342	416,805	13.6%	493,047	151,054	124,040	21.8%	173,022	-12.7%	112	1,035
Bond Futures																
CGZ	3,652	5,706	-36.0%	5,411	-32.5%	71,122	56,606	25.6%	71,699	1,266	842	50.4%	2,474	-48.8%	96	1,820
CGF	17,727	10,719	65.4%	25,427	-30.3%	215,197	122,888	75.1%	153,598	5,501	2,687	104.7%	5,815	-5.4%	461	5,542
CGB	885,081	622,654	42.1%	1,397,831	-36.7%	10,326,408	7,443,219	38.7%	9,950,622	257,350	206,160	24.8%	266,317	-3.4%	350,820	3,178,975
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	906,460	639,079	41.8%	1,428,669	-36.6%	10,612,727	7,622,713	39.2%	10,175,919	264,117	209,689	26.0%	274,606	-3.8%	351,377	3,186,337
Bond Options - OGB	119	0		851	-86.0%	2,755	3,846	-28.4%	4,767	970	1,190	-18.5%	851	14.0%	1	6
Index Futures																
SXF	513,952	507,288	1.3%	217,943	135.8%	3,002,131	2,915,721	3.0%	3,826,975	140,193	137,957	1.6%	148,732	-5.7%	195,472	1,643,710
SXM	7,086	11,597	-38.9%	8,910	-20.5%	75,951	109,246	-30.5%	132,549	1,055	1,264	-16.5%	902	17.0%	2,384	24,686
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	40	106	-62.3%	0		386	432	-10.6%	539	20	6	233.3%	0		4	52
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	521,078	518,991	0.4%	226,853	129.7%	3,078,468	3,025,399	1.8%	3,960,063	141,268	139,227	1.5%	149,634	-5.6%	197,860	1,668,448
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	42,601	49,542	-14.0%	20,862	104.2%	347,190	147,892	134.8%	314,631	111,683	128,617	-13.2%	125,632	-11.1%	197	2,510
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	42,601	49,542	-14.0%	20,862	104.2%	347,190	147,892	134.8%	314,631	111,683	128,617	-13.2%	125,632	-11.1%	197	2,510
ETF Futures	0	0		0		0	0		0	0	0	0	0		0	0
ETF Options	360,767	322,110	12.0%	120,880	198.5%	2,441,640	322,110	658.0%	1,343,034	361,110	721,679	-50.0%	477,351	-24.4%	2,318	21,877
Share Futures	0	0		0		0	0		0	0	0	0	0		0	0
Equity Options	1,433,367	1,919,451	-25.3%	1,802,116	-20.5%	16,152,215	18,652,016	-13.4%	24,190,613	2,792,422	2,890,389	-3.4%	2,892,802	-3.5%	57,626	627,441
Currency Options - USX	982	241	307.5%	116	746.6%	5,931	3,663	61.9%	5,235	759	534	42.1%	530	43.2%	44	296
Total Futures	3,767,896	2,753,140	36.9%	3,036,849	24.1%	31,001,171	26,889,443	15.3%	34,891,250	1,119,421	868,624	28.9%	1,085,305	3.1%	620,578	5,494,893
Total Options	1,900,890	2,332,044	-18.5%	2,018,077	-5.8%	19,423,073	19,546,332	-0.6%	26,351,327	3,417,998	3,866,449	-11.6%	3,670,188	-6.9%	60,298	653,165
GRAND TOTAL	5,668,786	5,085,184	11.5%	5,054,926	12.1%	50,424,244	46,435,775	8.6%	61,242,577	4,537,419	4,735,073	-4.2%	4,755,493	-4.6%	680,876	6,148,058

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2013	Sep 2012	% CHG	Aug 2013	% CHG	2013	2012	% CHG	Total 2012
Short-Term Interest Rate Futures									
BAX	117,017	83,951	39.4%	65,777	77.9%	92,398	86,325	7.0%	110,233
CRA	0	0		0		0	0		0
Others	0	0		0		0	3	-100.0%	3
Total	117,017	83,951	39.4%	65,777	77.9%	92,398	86,328	7.0%	110,236
Short-Term Interest Rate Options - OBX	3,152	2,142	47.2%	3,488	-9.6%	2,515	2,208	13.9%	2,603
Bond Futures									
CGZ	182	300	-39.3%	257	-29.2%	380	298	27.5%	379
CGF	886	564	57.1%	1,210	-26.8%	1,138	648	75.6%	810
CGB	44,254	32,771	35.0%	66,563	-33.5%	55,056	39,418	39.7%	52,568
LGB	0	0		0		0	0		0
Total	45,322	33,635	34.7%	68,030	-33.4%	56,574	40,364	40.2%	53,757
Bond Options - OGB	5	0		40	-87.5%	15	20	-25.0%	25
Index Futures									
SXF	25,697	26,699	-3.8%	10,378	147.6%	16,221	15,571	4.2%	20,557
SXM	354	610	-42.0%	424	-16.5%	402	586	-31.4%	708
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	2	5	-60.0%	0		2	2	0.0%	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
Total	26,053	27,314	-4.6%	10,802	141.2%	16,625	16,159	2.9%	21,268
Index Options									
SXJ	0	0		0		0	0		0
SXO	2,130	2,607	-18.3%	993	114.5%	1,840	803	129.1%	1,708
SXV	0	0		0		0	0		0
Total	2,130	2,607	-18.3%	993	114.5%	1,840	803	129.1%	1,708
ETF Futures	0	0		0		0	0		0
ETF Options	18,038	16,953	6.4%	5,756	213.4%	13,271	1,884	604.4%	7,540
Share Futures	0	0		0		0	0		0
Equity Options	71,668	101,023	-29.1%	85,815	-16.5%	85,638	99,289	-13.7%	128,479
Currency Options - USX	49	12	308.3%	5	880.0%	32	20	60.0%	28
Total Futures	188,392	144,900	30.0%	144,609	30.3%	165,597	142,851	15.9%	185,261
Total Options	95,042	122,737	-22.6%	96,097	-1.1%	103,311	104,224	-0.9%	140,383
GRAND TOTAL	283,434	267,637	5.9%	240,706	17.8%	268,908	247,075	8.8%	325,644

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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