

MONTRÉAL EXCHANGE

Statistics



Nov 2013

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Nov 2013	Nov 2012	% CHG	Oct 2013	% CHG	2013	2012	% CHG	Total 2012	Nov 2013	Nov 2012	% CHG	Oct 2013	% CHG	Nov 2013	YTD 2013
Short-Term Interest Rate Futures																
BAX	1,608,895	1,181,581	36.2%	1,937,222	-16.9%	20,856,093	19,363,121	7.7%	20,755,118	779,235	508,423	53.3%	752,878	3.5%	47,661	753,921
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	150	-100.0%	150	0		0		0	0	
Total	1,608,895	1,181,581	36.2%	1,937,222	-16.9%	20,856,093	19,363,271	7.7%	20,755,268	779,235	508,423	53.3%	752,878	3.5%	47,661	753,921
Short-Term Interest Rate Options - OBX	33,233	16,753	98.4%	26,248	26.6%	532,823	480,925	10.8%	493,047	185,453	137,392	35.0%	163,979	13.1%	140	1,234
Bond Futures																
CGZ	2,594	4,193	-38.1%	3,076	-15.7%	76,792	65,800	16.7%	71,699	1,493	1,359	9.9%	1,189	25.6%	72	1,954
CGF	26,051	11,698	122.7%	19,709	32.2%	260,957	144,646	80.4%	153,598	7,412	2,929	153.1%	5,257	41.0%	390	6,451
CGB	1,573,379	1,246,041	26.3%	970,106	62.2%	12,869,893	9,340,096	37.8%	9,950,622	275,973	299,778	-7.9%	268,524	2.8%	388,038	3,941,078
LGB	0	0		0		0	0		0	0		0		0	0	
Total	1,602,024	1,261,932	27.0%	992,891	61.3%	13,207,642	9,550,542	38.3%	10,175,919	284,878	304,066	-6.3%	274,970	3.6%	388,500	3,949,483
Bond Options - OGB	1,435	910	57.7%	479	199.6%	4,669	4,764	-2.0%	4,767	1,435	910	57.7%	1,449	-1.0%	2	11
Index Futures																
SXF	199,696	221,853	-10.0%	243,418	-18.0%	3,445,245	3,346,080	3.0%	3,826,975	150,433	150,585	-0.1%	142,193	5.8%	154,522	1,988,185
SXM	6,765	7,359	-8.1%	7,361	-8.1%	90,077	127,260	-29.2%	132,549	2,726	2,371	15.0%	2,133	27.8%	2,172	29,525
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	9	60	-85.0%	11	-18.2%	406	507	-19.9%	539	0	8	-100.0%	1	-100.0%	7	62
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	206,470	229,272	-9.9%	250,790	-17.7%	3,535,728	3,473,847	1.8%	3,960,063	153,159	152,964	0.1%	144,327	6.1%	156,701	2,017,772
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	23,531	45,524	-48.3%	50,150	-53.1%	420,871	234,982	79.1%	314,631	123,411	147,348	-16.2%	126,877	-2.7%	228	3,008
SXV	0	0		0		0	0		0	0		0		0	0	
Total	23,531	45,524	-48.3%	50,150	-53.1%	420,871	234,982	79.1%	314,631	123,411	147,348	-16.2%	126,877	-2.7%	228	3,008
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	173,133	218,247	-20.7%	139,400	24.2%	2,754,173	715,900	284.7%	1,343,034	473,830	770,259	-38.5%	408,929	15.9%	2,166	26,434
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,562,911	1,945,779	-19.7%	1,973,335	-20.8%	19,688,461	22,664,083	-13.1%	24,190,613	2,787,180	2,715,876	2.6%	2,636,454	5.7%	55,193	752,899
Currency Options - USX	251	325	-22.8%	505	-50.3%	6,687	4,311	55.1%	5,235	628	825	-23.9%	844	-25.6%	16	345
Total Futures	3,417,389	2,672,785	27.9%	3,180,903	7.4%	37,599,463	32,387,660	16.1%	34,891,250	1,217,272	965,453	26.1%	1,172,175	3.8%	592,862	6,721,176
Total Options	1,794,494	2,227,538	-19.4%	2,190,117	-18.1%	23,407,684	24,104,965	-2.9%	26,351,327	3,571,937	3,772,610	-5.3%	3,338,532	7.0%	57,745	783,931
GRAND TOTAL	5,211,883	4,900,323	6.4%	5,371,020	-3.0%	61,007,147	56,492,625	8.0%	61,242,577	4,789,209	4,738,063	1.1%	4,510,707	6.2%	650,607	7,505,107

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2013	Nov 2012	% CHG	Oct 2013	% CHG	2013	2012	% CHG	Total 2012
Short-Term Interest Rate Futures									
BAX	80,444	53,708	49.8%	88,055	-8.6%	90,917	83,530	8.8%	90,191
CRA	0	0		0		0	0		0
Others	0	0		0		0	2	-100.0%	2
Total	80,444	53,708	49.8%	88,055	-8.6%	90,917	83,532	8.8%	90,193
Short-Term Interest Rate Options - OBX	1,661	761	118.3%	1,193	39.2%	2,317	2,072	11.8%	2,130
Bond Futures									
CGZ	129	190	-32.1%	139	-7.2%	335	282	18.8%	310
CGF	1,302	531	145.2%	895	45.5%	1,131	620	82.4%	663
CGB	78,668	56,638	38.9%	44,095	78.4%	56,206	40,089	40.2%	43,010
LGB	0	0		0		0	0		0
Total	80,099	57,359	39.6%	45,129	77.5%	57,672	40,991	40.7%	43,983
Bond Options - OGB	71	41	73.2%	21	238.1%	20	20	0.0%	20
Index Futures									
SXF	9,509	10,084	-5.7%	11,064	-14.1%	15,142	14,518	4.3%	16,819
SXM	322	334	-3.6%	334	-3.6%	389	554	-29.8%	579
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	2	-100.0%	0		1	2	-50.0%	2
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	9,831	10,420	-5.7%	11,398	-13.7%	15,532	15,074	3.0%	17,400
Index Options									
SXJ	0	0		0		0	0		0
SXO	1,120	2,069	-45.9%	2,279	-50.9%	1,815	1,017	78.5%	1,398
SXV	0	0		0		0	0		0
Total	1,120	2,069	-45.9%	2,279	-50.9%	1,815	1,017	78.5%	1,398
ETF Futures	0	0		0		0	0		0
ETF Options	8,244	9,920	-16.9%	6,336	30.1%	12,184	3,168	284.6%	6,169
Share Futures	0	0		0		0	0		0
Equity Options	74,424	88,444	-15.9%	89,697	-17.0%	84,987	97,815	-13.1%	105,119
Currency Options - USX	11	14	-21.4%	22	-50.0%	29	19	52.6%	23
Total Futures	170,374	121,487	40.2%	144,582	17.8%	164,121	139,597	17.6%	151,576
Total Options	85,531	101,249	-15.5%	99,548	-14.1%	101,352	104,111	-2.7%	114,859
GRAND TOTAL	255,905	222,736	14.9%	244,130	4.8%	265,473	243,708	8.9%	266,435

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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