

MONTRÉAL EXCHANGE

# Statistics



**Dec 2013**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Dec 2013	Dec 2012	% CHG	Nov 2013	% CHG	2013	2012	% CHG	Total 2012	Dec 2013	Dec 2012	% CHG	Nov 2013	% CHG	Dec 2013	YTD 2013
<b>Short-Term Interest Rate Futures</b>																
BAX	1,722,050	1,391,997	23.7%	1,608,895	7.0%	22,578,143	20,755,118	8.8%	20,755,118	667,149	451,821	47.7%	779,235	-14.4%	44,492	798,413
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
<b>Total</b>	<b>1,722,050</b>	<b>1,391,997</b>	<b>23.7%</b>	<b>1,608,895</b>	<b>7.0%</b>	<b>22,578,143</b>	<b>20,755,268</b>	<b>8.8%</b>	<b>20,755,268</b>	<b>667,149</b>	<b>451,821</b>	<b>47.7%</b>	<b>779,235</b>	<b>-14.4%</b>	<b>44,492</b>	<b>798,413</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>55,456</b>	<b>12,122</b>	<b>357.5%</b>	<b>33,233</b>	<b>66.9%</b>	<b>588,279</b>	<b>493,047</b>	<b>19.3%</b>	<b>493,047</b>	<b>111,929</b>	<b>55,150</b>	<b>103.0%</b>	<b>185,453</b>	<b>-39.6%</b>	<b>100</b>	<b>1,334</b>
<b>Bond Futures</b>																
CGZ	2,557	5,899	-56.7%	2,594	-1.4%	79,349	71,699	10.7%	71,699	1,686	1,117	50.9%	1,493	12.9%	36	1,990
CGF	15,653	8,952	74.9%	26,051	-39.9%	276,610	153,598	80.1%	153,598	6,079	1,844	229.7%	7,412	-18.0%	460	6,911
CGB	954,558	610,526	56.4%	1,573,379	-39.3%	13,824,451	9,950,622	38.9%	9,950,622	269,522	249,254	8.1%	275,973	-2.3%	353,997	4,295,075
LGB	0	0		0		0	0		0	0	0	0	0		0	0
<b>Total</b>	<b>972,768</b>	<b>625,377</b>	<b>55.5%</b>	<b>1,602,024</b>	<b>-39.3%</b>	<b>14,180,410</b>	<b>10,175,919</b>	<b>39.4%</b>	<b>10,175,919</b>	<b>277,287</b>	<b>252,215</b>	<b>9.9%</b>	<b>284,878</b>	<b>-2.7%</b>	<b>354,493</b>	<b>4,303,976</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>3</b>	<b>-100.0%</b>	<b>1,435</b>	<b>-100.0%</b>	<b>4,669</b>	<b>4,767</b>	<b>-2.1%</b>	<b>4,767</b>	<b>1,435</b>	<b>913</b>	<b>57.2%</b>	<b>1,435</b>	<b>0.0%</b>	<b>0</b>	<b>11</b>
<b>Index Futures</b>																
SXF	549,747	480,895	14.3%	199,696	175.3%	3,994,992	3,826,975	4.4%	3,826,975	136,352	146,716	-7.1%	150,433	-9.4%	211,311	2,199,496
SXM	10,117	5,289	91.3%	6,765	49.5%	100,194	132,549	-24.4%	132,549	1,229	755	62.8%	2,726	-54.9%	3,876	33,401
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	0	32	-100.0%	9	-100.0%	406	539	-24.7%	539	0	0	0	0		0	62
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>559,864</b>	<b>486,216</b>	<b>15.1%</b>	<b>206,470</b>	<b>171.2%</b>	<b>4,095,592</b>	<b>3,960,063</b>	<b>3.4%</b>	<b>3,960,063</b>	<b>137,581</b>	<b>147,471</b>	<b>-6.7%</b>	<b>153,159</b>	<b>-10.2%</b>	<b>215,187</b>	<b>2,232,959</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	90,513	79,649	13.6%	23,531	284.7%	511,384	314,631	62.5%	314,631	129,029	99,837	29.2%	123,411	4.6%	346	3,354
SXV	0	0		0		0	0		0	0	0	0	0		0	0
<b>Total</b>	<b>90,513</b>	<b>79,649</b>	<b>13.6%</b>	<b>23,531</b>	<b>284.7%</b>	<b>511,384</b>	<b>314,631</b>	<b>62.5%</b>	<b>314,631</b>	<b>129,029</b>	<b>99,837</b>	<b>29.2%</b>	<b>123,411</b>	<b>4.6%</b>	<b>346</b>	<b>3,354</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>0</b>
<b>ETF Options</b>	<b>151,776</b>	<b>627,134</b>	<b>-75.8%</b>	<b>173,133</b>	<b>-12.3%</b>	<b>2,905,949</b>	<b>1,343,034</b>	<b>116.4%</b>	<b>1,343,034</b>	<b>311,161</b>	<b>612,447</b>	<b>-49.2%</b>	<b>473,830</b>	<b>-34.3%</b>	<b>2,824</b>	<b>29,258</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>0</b>
<b>Equity Options</b>	<b>1,647,004</b>	<b>1,526,530</b>	<b>7.9%</b>	<b>1,562,911</b>	<b>5.4%</b>	<b>21,335,465</b>	<b>24,190,613</b>	<b>-11.8%</b>	<b>24,190,613</b>	<b>2,693,007</b>	<b>2,610,992</b>	<b>3.1%</b>	<b>2,787,180</b>	<b>-3.4%</b>	<b>51,114</b>	<b>804,013</b>
<b>Currency Options - USX</b>	<b>244</b>	<b>924</b>	<b>-73.6%</b>	<b>251</b>	<b>-2.8%</b>	<b>6,931</b>	<b>5,235</b>	<b>32.4%</b>	<b>5,235</b>	<b>484</b>	<b>619</b>	<b>-21.8%</b>	<b>628</b>	<b>-22.9%</b>	<b>27</b>	<b>372</b>
<b>Total Futures</b>	<b>3,254,682</b>	<b>2,503,590</b>	<b>30.0%</b>	<b>3,417,389</b>	<b>-4.8%</b>	<b>40,854,145</b>	<b>34,891,250</b>	<b>17.1%</b>	<b>34,891,250</b>	<b>1,082,017</b>	<b>851,507</b>	<b>27.1%</b>	<b>1,217,272</b>	<b>-11.1%</b>	<b>614,172</b>	<b>7,335,348</b>
<b>Total Options</b>	<b>1,944,993</b>	<b>2,246,362</b>	<b>-13.4%</b>	<b>1,794,494</b>	<b>8.4%</b>	<b>25,352,677</b>	<b>26,351,327</b>	<b>-3.8%</b>	<b>26,351,327</b>	<b>3,247,045</b>	<b>3,379,958</b>	<b>-3.9%</b>	<b>3,571,937</b>	<b>-9.1%</b>	<b>54,411</b>	<b>838,342</b>
<b>GRAND TOTAL</b>	<b>5,199,675</b>	<b>4,749,952</b>	<b>9.5%</b>	<b>5,211,883</b>	<b>-0.2%</b>	<b>66,206,822</b>	<b>61,242,577</b>	<b>8.1%</b>	<b>61,242,577</b>	<b>4,329,062</b>	<b>4,231,465</b>	<b>2.3%</b>	<b>4,789,209</b>	<b>-9.6%</b>	<b>668,583</b>	<b>8,173,690</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Dec 2013	Dec 2012	% CHG	Nov 2013	% CHG	2013	2012	% CHG	Total 2012
<b>Short-Term Interest Rate Futures</b>									
BAX	86,102	73,263	17.5%	80,444	7.0%	90,515	82,675	9.5%	82,675
CRA	0	0		0		0	0		0
Others	0	0		0		0	2	-100.0%	2
<b>Total</b>	<b>86,102</b>	<b>73,263</b>	<b>17.5%</b>	<b>80,444</b>	<b>7.0%</b>	<b>90,515</b>	<b>82,677</b>	<b>9.5%</b>	<b>82,677</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,772</b>	<b>638</b>	<b>334.5%</b>	<b>1,661</b>	<b>66.9%</b>	<b>2,355</b>	<b>1,952</b>	<b>20.6%</b>	<b>1,952</b>
<b>Bond Futures</b>									
CGZ	127	310	-59.0%	129	-1.6%	318	284	12.0%	284
CGF	782	471	66.0%	1,302	-39.9%	1,102	608	81.2%	608
CGB	47,727	32,132	48.5%	78,668	-39.3%	55,500	39,426	40.8%	39,426
LGB	0	0		0		0	0		0
<b>Total</b>	<b>48,636</b>	<b>32,913</b>	<b>47.8%</b>	<b>80,099</b>	<b>-39.3%</b>	<b>56,920</b>	<b>40,318</b>	<b>41.2%</b>	<b>40,318</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>71</b>	<b>-100.0%</b>	<b>19</b>	<b>18</b>	<b>5.6%</b>	<b>18</b>
<b>Index Futures</b>									
SXF	27,487	25,310	8.6%	9,509	189.1%	16,171	15,418	4.9%	15,418
SXM	505	278	81.7%	322	56.8%	398	531	-25.0%	531
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	1	-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
<b>Total</b>	<b>27,992</b>	<b>25,589</b>	<b>9.4%</b>	<b>9,831</b>	<b>184.7%</b>	<b>16,570</b>	<b>15,951</b>	<b>3.9%</b>	<b>15,951</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	4,525	4,192	7.9%	1,120	304.0%	2,041	1,281	59.3%	1,281
SXV	0	0		0		0	0		0
<b>Total</b>	<b>4,525</b>	<b>4,192</b>	<b>7.9%</b>	<b>1,120</b>	<b>304.0%</b>	<b>2,041</b>	<b>1,281</b>	<b>59.3%</b>	<b>1,281</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>7,588</b>	<b>33,007</b>	<b>-77.0%</b>	<b>8,244</b>	<b>-8.0%</b>	<b>11,801</b>	<b>5,655</b>	<b>108.7%</b>	<b>5,655</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>82,350</b>	<b>80,343</b>	<b>2.5%</b>	<b>74,424</b>	<b>10.6%</b>	<b>84,768</b>	<b>96,359</b>	<b>-12.0%</b>	<b>96,359</b>
<b>Currency Options - USX</b>	<b>12</b>	<b>48</b>	<b>-75.0%</b>	<b>11</b>	<b>9.1%</b>	<b>28</b>	<b>21</b>	<b>33.3%</b>	<b>21</b>
<b>Total Futures</b>	<b>162,730</b>	<b>131,765</b>	<b>23.5%</b>	<b>170,374</b>	<b>-4.5%</b>	<b>164,005</b>	<b>138,946</b>	<b>18.0%</b>	<b>138,946</b>
<b>Total Options</b>	<b>97,247</b>	<b>118,228</b>	<b>-17.7%</b>	<b>85,531</b>	<b>13.7%</b>	<b>101,012</b>	<b>105,286</b>	<b>-4.1%</b>	<b>105,286</b>
<b>GRAND TOTAL</b>	<b>259,977</b>	<b>249,993</b>	<b>4.0%</b>	<b>255,905</b>	<b>1.6%</b>	<b>265,017</b>	<b>244,232</b>	<b>8.5%</b>	<b>244,232</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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