



Statistics

December 2012

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	December 2012	December 2011	% CHG	November 2012	% CHG	2012	2011	% CHG	Total 2011	December 2012	December 2011	% CHG	November 2012	% CHG	December 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	1,391,997	1,099,312	26.62%	1,181,581	17.81%	20,718,268	20,727,401	-0.04%	20,790,678	451,821	408,911	10.49%	508,423	-11.13%	63,805	931,753
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
OIS	0	0	N/A	0	N/A	150	0	N/A	0	0	0	N/A	0	N/A	0	3
Total	1,391,997	1,099,312	26.62%	1,181,581	17.81%	20,718,418	20,727,401	-0.04%	20,790,678	451,821	408,911	10.49%	508,423	-11.13%	63,805	931,756
Short-Term Interest Rate Options - OBX	12,122	22,000	-44.9%	16,753	-27.64%	493,047	635,046	-22.36%	635,046	55,150	66,605	-17.2%	137,392	-59.86%	30	1,019
Bond Futures																
CGZ	5,899	2,301	156.37%	4,193	40.69%	71,699	59,548	20.41%	59,650	1,117	231	383.55%	1,359	-17.81%	80	1,096
CGF	8,952	17,012	-47.38%	11,698	-23.47%	153,598	104,323	47.23%	105,580	1,844	2,930	-37.07%	2,929	-37.04%	209	3,461
CGB	610,526	411,371	48.41%	1,246,041	-51%	9,946,872	7,761,803	28.15%	7,782,924	249,254	182,703	36.43%	299,778	-16.85%	199,877	3,182,901
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	625,377	430,684	45.21%	1,261,932	-50.44%	10,172,169	7,925,674	28.35%	7,948,154	252,215	185,864	35.7%	304,066	-17.05%	200,166	3,187,458
Bond Options - OGB	3	0	N/A	910	-99.67%	4,767	8,775	-45.68%	8,775	913	1,181	-22.69%	910	0.33%	1	10
Index Futures																
SXF	480,895	473,119	1.64%	221,853	116.76%	3,826,895	4,207,561	-9.05%	4,226,332	146,716	128,264	14.39%	150,585	-2.57%	144,703	1,992,123
SXM	5,289	8,727	-39.4%	7,359	-28.13%	132,549	99,993	32.56%	100,554	755	893	-15.45%	2,371	-68.16%	1,767	55,206
SCF	32	40	-20%	60	-46.67%	539	232	132.33%	232	0	0	N/A	8	-100%	5	77
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXY	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	486,216	481,886	0.9%	229,272	112.07%	3,959,983	4,307,786	-8.07%	4,327,118	147,471	129,157	14.18%	152,964	-3.59%	146,475	2,047,406
Index Options - SXO	79,649	4,334	1,737.77%	45,524	74.96%	314,631	92,691	239.44%	93,045	99,837	12,262	714.2%	147,348	-32.24%	260	4,463
ETF Options	627,134	220,962	183.82%	218,247	187.35%	4,405,135	3,850,618	14.4%	3,862,981	612,447	549,623	11.43%	770,259	-20.49%	2,462	40,251
Equity Options	1,526,530	1,893,642	-19.39%	1,945,779	-21.55%	24,151,035	23,016,286	4.93%	23,161,967	2,610,992	3,002,990	-13.05%	2,715,876	-3.86%	63,950	961,786
Currency Options - USX	924	954	-3.15%	325	184.31%	5,235	16,947	-69.11%	16,947	619	954	-35.12%	825	-24.97%	41	413
Total Futures	2,503,590	2,011,882	24.44%	2,672,785	-6.33%	34,850,570	32,960,861	5.73%	33,065,950	851,507	723,932	17.62%	965,453	-11.8%	410,446	6,166,620
Total Options	2,246,374	2,182,513	2.93%	2,227,538	0.85%	29,406,979	28,663,099	2.6%	28,822,603	3,380,450	3,747,114	-9.79%	3,772,640	-10.4%	66,746	1,008,915
Grand Total	4,749,964	4,194,395	13.25%	4,900,323	-3.07%	64,257,549	61,623,960	4.27%	61,888,553	4,231,957	4,471,046	-5.35%	4,738,093	-10.68%	477,192	7,175,535

	Average Daily Volume					Year-to-Date Volume			
	December 2012	December 2011	% CHG	November 2012	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate									
Futures									
BAX	73,263	61,072	19.96%	53,708	36.41%	82,542	83,578	-1.24%	83,162
ONX	0	0	N/A	0	N/A	0	0	N/A	0
OIS	0	0	N/A	0	N/A	0	0	N/A	0
Total	73,263	61,072	19.96%	53,708	36.41%	82,543	83,578	-1.24%	83,162
Short-Term Interest Rate Options - OBX									
	638	1,222	-47.79%	761	-16.16%	1,964	2,560	-23.28%	2,540
Bond Futures									
CGZ	310	127	144.09%	190	63.16%	285	240	18.75%	238
CGF	471	945	-50.16%	531	-11.3%	611	420	45.48%	422
CGB	32,132	22,853	40.6%	56,638	-43.27%	39,628	31,297	26.62%	31,131
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	32,914	23,926	37.57%	57,360	-42.62%	40,526	31,958	26.81%	31,792
Bond Options - OGB									
	0	0	N/A	41	-100%	18	35	-48.57%	35
Index Futures									
SXF	25,310	26,284	-3.71%	10,084	150.99%	15,246	16,965	-10.13%	16,905
SXM	278	484	-42.56%	334	-16.77%	528	617	-14.43%	613
SCF	1	2	-50%	2	-50%	2	0	N/A	0
SXA	0	0	N/A	0	N/A	0	0	N/A	0
SXB	0	0	N/A	0	N/A	0	0	N/A	0
SXH	0	0	N/A	0	N/A	0	0	N/A	0
SXY	0	0	N/A	0	N/A	0	0	N/A	0
Total	25,590	26,771	-4.41%	10,421	145.56%	15,776	17,370	-9.18%	17,308
Index Options - SXO									
	4,192	240	1,646.67%	2,069	102.61%	1,253	373	235.93%	372
ETF Options									
	33,007	12,275	168.9%	9,920	232.73%	17,550	15,526	13.04%	15,451
Equity Options									
	80,343	105,202	-23.63%	88,444	-9.16%	96,219	92,807	3.68%	92,647
Currency Options - USX									
	48	53	-9.43%	14	242.86%	20	68	-70.59%	67
Total Futures	131,767	111,771	17.89%	121,490	8.46%	138,846	132,906	4.47%	132,263
Total Options	118,230	121,250	-2.49%	101,251	16.77%	117,159	115,577	1.37%	115,290
Grand Total	249,998	233,021	7.29%	222,741	12.24%	256,006	248,483	3.03%	247,554

Listed Products

Short-term interest rate derivatives

BAX: Three-Month Canadian Bankers' Acceptance Futures

ONX: 30-Day Overnight Repo Rate Futures

OIS: Overnight Index Swap Futures

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

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

Currency options

USX: Options on the US dollar

ETF options

Equity options

All reported futures and options figures represent executed data.

BAX[®], ONX[®], OBX[®], CGZ[®], CGF[®], CGB[®], LGB[®], OGB[®] and USX[®] are registered trademarks of Bourse de Montréal Inc.

OIS-MX[™], SXF[™], SXM[™], SCF[™], SXA[™], SXB[™], SXH[™], SXY[™] and SXO[™] are trademarks of Bourse de Montréal Inc.