

MONTRÉAL EXCHANGE

Statistics



Jul 2012

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jul 2012	Jul 2011	% CHG	Jun 2012	% CHG	2012	2011	% CHG	Total 2011	Jul 2012	Jul 2011	% CHG	Jun 2012	% CHG	Jul 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	1,173,656	2,098,279	-44.1%	1,957,538	-40.0%	12,979,037	13,554,287	-4.2%	20,865,769	535,418	629,909	-15.0%	549,361	-2.5%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		150	0		0	0		0		0	0	
Total	1,173,656	2,098,279	-44.1%	1,957,538	-40.0%	12,979,187	13,554,287	-4.2%	20,865,769	535,418	629,909	-15.0%	549,361	-2.5%	0	0
Short-Term Interest Rate Options - OBX	92,741	81,853	13.3%	57,984	59.9%	310,429	441,542	-29.7%	635,046	139,364	160,919	-13.4%	81,039	72.0%	0	0
Bond Futures																
CGZ	3,246	12,809	-74.7%	8,040	-59.6%	43,919	13,708	220.4%	59,650	3,867	3,003	28.8%	3,229	19.8%	0	0
CGF	6,569	21,851	-69.9%	8,351	-21.3%	97,708	21,851	347.2%	105,580	3,574	3,250	10.0%	3,382	5.7%	0	0
CGB	572,775	483,398	18.5%	716,332	-20.0%	5,747,821	4,398,048	30.7%	7,788,218	223,766	198,570	12.7%	211,025	6.0%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	582,590	518,058	12.5%	732,723	-20.5%	5,889,448	4,433,607	32.8%	7,953,448	231,207	204,823	12.9%	217,636	6.2%	0	0
Bond Options - OGB	0	0		0		2,656	5,962	-55.5%	8,775	1,271	2,977	-57.3%	1,271	0.0%	0	0
Index Futures																
SXF	207,442	199,207	4.1%	579,598	-64.2%	2,207,498	2,208,487	-0.0%	4,228,938	151,508	122,088	24.1%	154,217	-1.8%	0	0
SXM	17,022	9,951	71.1%	14,418	18.1%	79,399	40,656	95.3%	100,554	3,090	2,294	34.7%	1,764	75.2%	0	0
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	54	2	2600.0%	40	35.0%	226	6	3666.7%	232	40	2	1900.0%	20	100.0%	0	0
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	224,518	209,160	7.3%	594,056	-62.2%	2,287,123	2,249,149	1.7%	4,329,724	154,638	124,384	24.3%	156,001	-0.9%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	28,751	8,200	250.6%	9,474	203.5%	70,203	64,082	9.6%	93,151	141,880	13,545	947.5%	146,809	-3.4%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	28,751	8,200	250.6%	9,474	203.5%	70,203	64,082	9.6%	93,151	141,880	13,545	947.5%	146,809	-3.4%	0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	599,453	247,044	142.7%	383,070	56.5%	2,834,629	2,073,314	36.7%	3,866,689	788,987	570,691	38.3%	417,119	89.2%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	2,124,201	1,841,817	15.3%	1,726,190	23.1%	14,673,096	12,997,749	12.9%	24,211,857	2,803,752	2,504,752	11.9%	3,057,613	-8.3%	0	0
Currency Options - USX	323	1,695	-80.9%	328	-1.5%	3,153	9,687	-67.5%	16,947	516	1,747	-70.5%	392	31.6%	0	0
Total Futures	1,980,764	2,825,497	-29.9%	3,284,317	-39.7%	21,155,758	20,237,043	4.5%	33,148,941	921,263	959,116	-3.9%	922,998	-0.2%	0	0
Total Options	2,845,469	2,180,609	30.5%	2,177,046	30.7%	17,894,166	15,592,336	14.8%	28,832,465	3,875,770	3,254,631	19.1%	3,704,243	4.6%	0	0
GRAND TOTAL	4,826,233	5,006,106	-3.6%	5,461,363	-11.6%	39,049,824	35,829,379	9.0%	61,981,406	4,797,033	4,213,747	13.8%	4,627,241	3.7%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2012	Jul 2011	% CHG	Jun 2012	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate Futures									
BAX	55,888	104,914	-46.7%	93,216	-40.0%	88,171	93,002	-5.2%	143,013
CRA	0	0		0		0	0		0
Others	0	0		0		4	0		0
Total	55,888	104,914	-46.7%	93,216	-40.0%	88,175	93,002	-5.2%	143,013
Short-Term Interest Rate Options - OBX	4,416	4,093	7.9%	2,761	59.9%	2,107	3,035	-30.6%	4,348
Bond Futures									
CGZ	155	640	-75.8%	383	-59.5%	295	98	201.0%	409
CGF	313	1,093	-71.4%	398	-21.4%	659	156	322.4%	731
CGB	27,275	24,170	12.8%	34,111	-20.0%	39,033	30,404	28.4%	53,470
LGB	0	0		0		0	0		0
Total	27,743	25,903	7.1%	34,892	-20.5%	39,987	30,658	30.4%	54,610
Bond Options - OGB	0	0		0		18	43	-58.1%	61
Index Futures									
SXF	9,878	9,960	-0.8%	27,600	-64.2%	14,901	14,844	0.4%	28,649
SXM	811	498	62.9%	687	18.0%	548	299	83.3%	715
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	3	0		2	50.0%	1	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	10,692	10,458	2.2%	28,289	-62.2%	15,450	15,143	2.0%	29,366
Index Options									
SXJ	0	0		0		0	0		0
SXO	1,369	410	233.9%	451	203.5%	477	445	7.2%	642
SXV	0	0		0		0	0		0
Total	1,369	410	233.9%	451	203.5%	477	445	7.2%	642
ETF Futures	0	0		0		0	0		0
ETF Options	28,546	12,353	131.1%	18,243	56.5%	19,235	14,199	35.5%	26,319
Share Futures	0	0		0		0	0		0
Equity Options	101,152	92,091	9.8%	82,200	23.1%	99,852	89,907	11.1%	166,114
Currency Options - USX	15	85	-82.4%	16	-6.2%	22	67	-67.2%	116
Total Futures	94,323	141,275	-33.2%	156,397	-39.7%	143,612	138,803	3.5%	226,989
Total Options	135,498	109,032	24.3%	103,671	30.7%	121,711	107,696	13.0%	197,600
GRAND TOTAL	229,821	250,307	-8.2%	260,068	-11.6%	265,323	246,499	7.6%	424,589

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

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™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.