

MONTRÉAL EXCHANGE

Statistics



Oct 2012

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Oct 2012	Oct 2011	% CHG	Sep 2012	% CHG	2012	2011	% CHG	Total 2011	Oct 2012	Oct 2011	% CHG	Sep 2012	% CHG	Oct 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	1,940,359	1,446,248	34.2%	1,595,070	21.6%	18,181,540	18,389,955	-1.1%	20,865,769	505,972	430,001	17.7%	519,708	-2.6%	86,160	158,063
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		150	0		0	0		0		0	0	
Total	1,940,359	1,446,248	34.2%	1,595,070	21.6%	18,181,690	18,389,955	-1.1%	20,865,769	505,972	430,001	17.7%	519,708	-2.6%	86,160	158,063
Short-Term Interest Rate Options - OBX	47,367	34,750	36.3%	40,700	16.4%	464,172	591,032	-21.5%	635,046	132,790	144,208	-7.9%	124,040	7.1%	101	155
Bond Futures																
CGZ	5,001	8,088	-38.2%	5,706	-12.4%	61,607	49,363	24.8%	59,650	1,001	2,482	-59.7%	842	18.9%	90	191
CGF	10,060	15,485	-35.0%	10,719	-6.1%	132,948	72,898	82.4%	105,580	3,144	4,330	-27.4%	2,687	17.0%	245	512
CGB	650,836	517,904	25.7%	622,654	4.5%	8,094,055	6,515,774	24.2%	7,788,218	215,354	175,472	22.7%	206,160	4.5%	259,099	512,993
LGB	0	0		0		0	0		0	0		0		0	0	
Total	665,897	541,477	23.0%	639,079	4.2%	8,288,610	6,638,035	24.9%	7,953,448	219,499	182,284	20.4%	209,689	4.7%	259,434	513,696
Bond Options - OGB	8	0		0		3,854	7,594	-49.2%	8,775	1,198	1,577	-24.0%	1,190	0.7%	1	1
Index Futures																
SXF	208,506	274,500	-24.0%	507,288	-58.9%	3,124,227	3,495,924	-10.6%	4,228,938	147,188	138,302	6.4%	137,957	6.7%	162,064	346,031
SXM	10,655	10,508	1.4%	11,597	-8.1%	119,901	82,758	44.9%	100,554	1,821	2,602	-30.0%	1,264	44.1%	5,678	11,750
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	15	4	275.0%	106	-85.8%	447	142	214.8%	232	3	6	-50.0%	6		5	20
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	219,176	285,012	-23.1%	518,991	-57.8%	3,244,575	3,578,824	-9.3%	4,329,724	149,012	140,904	5.8%	139,227	7.0%	167,747	357,801
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	41,566	5,068	720.2%	49,542	-16.1%	189,458	83,092	128.0%	93,151	140,402	15,980	778.6%	128,617	9.2%	332	693
SXV	0	0		0		0	0		0	0		0		0	0	
Total	41,566	5,068	720.2%	49,542	-16.1%	189,458	83,092	128.0%	93,151	140,402	15,980	778.6%	128,617	9.2%	332	693
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	175,543	0		322,110	-45.5%	497,653	0		0	751,512	0		721,679	4.1%	2,874	6,640
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	2,066,288	1,937,467	6.6%	1,919,451	7.6%	20,718,304	19,648,636	5.4%	24,211,857	2,712,433	2,559,512	6.0%	2,890,389	-6.2%	78,852	157,256
Currency Options - USX	323	1,590	-79.7%	241	34.0%	3,986	14,987	-73.4%	16,947	715	1,448	-50.6%	534	33.9%	39	69
Total Futures	2,825,432	2,272,737	24.3%	2,753,140	2.6%	29,714,875	28,606,814	3.9%	33,148,941	874,483	753,189	16.1%	868,624	0.7%	513,341	1,029,560
Total Options	2,331,095	1,978,875	17.8%	2,332,044	-0.0%	21,877,427	20,345,341	7.5%	24,965,776	3,739,050	2,722,725	37.3%	3,866,449	-3.3%	82,199	164,814
GRAND TOTAL	5,156,527	4,251,612	21.3%	5,085,184	1.4%	51,592,302	48,952,155	5.4%	58,114,717	4,613,533	3,475,914	32.7%	4,735,073	-2.6%	595,540	1,194,374

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Oct 2012	Oct 2011	% CHG	Sep 2012	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate Futures									
BAX	88,198	72,312	22.0%	83,951	5.1%	86,513	88,035	-1.7%	100,109
CRA	0	0		0		0	0		0
Others	0	0		0		3	0		0
Total	88,198	72,312	22.0%	83,951	5.1%	86,516	88,035	-1.7%	100,109
Short-Term Interest Rate Options - OBX	2,153	1,738	23.9%	2,142	0.5%	2,203	2,829	-22.1%	3,043
Bond Futures									
CGZ	227	404	-43.8%	300	-24.3%	291	236	23.3%	286
CGF	457	774	-41.0%	564	-19.0%	629	352	78.7%	512
CGB	29,583	25,895	14.2%	32,771	-9.7%	38,434	31,267	22.9%	37,429
LGB	0	0		0		0	0		0
Total	30,267	27,073	11.8%	33,635	-10.0%	39,354	31,855	23.5%	38,227
Bond Options - OGB	0	0		0		18	37	-51.4%	43
Index Futures									
SXF	9,477	13,725	-31.0%	26,699	-64.5%	14,962	16,499	-9.3%	20,054
SXM	484	500	-3.2%	610	-20.7%	576	414	39.1%	501
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	0		5	-100.0%	2	1	100.0%	1
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	9,961	14,225	-30.0%	27,314	-63.5%	15,540	16,914	-8.1%	20,556
Index Options									
SXJ	0	0		0		0	0		0
SXO	1,889	253	646.6%	2,607	-27.5%	911	402	126.6%	450
SXV	0	0		0		0	0		0
Total	1,889	253	646.6%	2,607	-27.5%	911	402	126.6%	450
ETF Futures	0	0		0		0	0		0
ETF Options	7,979	0		16,953	-52.9%	2,493	0		0
Share Futures	0	0		0		0	0		0
Equity Options	93,922	96,873	-3.0%	101,023	-7.0%	98,752	94,592	4.4%	116,280
Currency Options - USX	14	80	-82.5%	12	16.7%	19	72	-73.6%	81
Total Futures	128,426	113,610	13.0%	144,900	-11.4%	141,410	136,804	3.4%	158,892
Total Options	105,957	98,944	7.1%	122,737	-13.7%	104,396	97,932	6.6%	119,897
GRAND TOTAL	234,383	212,554	10.3%	267,637	-12.4%	245,806	234,736	4.7%	278,789

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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