

MONTRÉAL EXCHANGE

Statistics



Apr 2011

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Apr 2011	Apr 2010	% CHG	Mar 2011	% CHG	2011	2010	% CHG	Total 2010	Apr 2011	Apr 2010	% CHG	Mar 2011	% CHG	Apr 2011	YTD 2011
Short-Term Interest Rate Futures																
BAX	1,828,627	1,326,850	37.8%	2,060,278	-11.2%	6,684,709	4,606,820	45.1%	13,698,870	591,391	468,408	26.3%	505,672	17.0%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
Total	1,828,627	1,326,850	37.8%	2,060,278	-11.2%	6,684,709	4,606,820	45.1%	13,698,870	591,391	468,408	26.3%	505,672	17.0%	0	0
Short-Term Interest Rate Options - OBX	97,509	44,558	118.8%	56,287	73.2%	224,020	115,581	93.8%	349,675	120,960	78,589	53.9%	85,837	40.9%	0	0
Bond Futures																
CGZ	144	0		20	620.0%	899	0		611	0	0		144	-100.0%	0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	496,700	423,956	17.2%	605,053	-17.9%	2,300,659	1,829,632	25.7%	6,405,525	178,060	167,092	6.6%	143,913	23.7%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	496,844	423,956	17.2%	605,073	-17.9%	2,301,558	1,829,632	25.8%	6,406,136	178,060	167,092	6.6%	144,057	23.6%	0	0
Bond Options - OGB	0	0		0		2,985	2,897	3.0%	9,742	2,800	1,325	111.3%	2,800	0.0%	0	0
Index Futures																
SXF	232,211	294,538	-21.2%	602,504	-61.5%	1,202,826	1,224,855	-1.8%	4,070,604	120,943	138,830	-12.9%	118,322	2.2%	0	0
SXM	0	0		0		0	0		0	0		0		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	2	0		2	0.0%	4	6	-33.3%	261	0	0		0		0	0
SXA	0	0		0		0	0		0	0		0		0	0	
SXB	0	8	-100.0%	0		0	16	-100.0%	16	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	232,213	294,546	-21.2%	602,506	-61.5%	1,202,830	1,224,877	-1.8%	4,070,881	120,943	138,830	-12.9%	118,322	2.2%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	8,060	4,155	94.0%	8,400	-4.0%	35,486	19,781	79.4%	77,820	13,973	10,250	36.3%	11,187	24.9%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	8,060	4,155	94.0%	8,400	-4.0%	35,486	19,781	79.4%	77,820	13,973	10,250	36.3%	11,187	24.9%	0	0
Other Options	0	26,261	-100.0%	0		0	107,943	-100.0%	107,943	0	85,305	-100.0%	0		0	0
Other Derivatives	0	0		0		0	0		144	194	259	-25.1%	194	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	169,611	183,768	-7.7%	265,051	-36.0%	995,459	784,254	26.9%	3,312,650	412,512	552,677	-25.4%	337,678	22.2%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,816,054	1,258,776	44.3%	2,111,843	-14.0%	7,750,998	4,836,367	60.3%	16,245,341	2,643,468	1,572,041	68.2%	2,679,411	-1.3%	0	0
Currency Options - USX	1,284	1,729	-25.7%	2,051	-37.4%	5,818	5,768	0.9%	17,705	1,031	1,689	-39.0%	1,176	-12.3%	0	0
Total Futures	2,557,684	2,045,352	25.0%	3,267,857	-21.7%	10,189,097	7,661,329	33.0%	24,175,887	890,394	774,330	15.0%	768,051	15.9%	0	0
Total Options	2,092,518	1,519,247	37.7%	2,443,632	-14.4%	9,014,766	5,872,591	53.5%	20,120,876	3,194,744	2,301,876	38.8%	3,118,089	2.5%	0	0
GRAND TOTAL	4,650,202	3,564,599	30.5%	5,711,489	-18.6%	19,203,863	13,533,920	41.9%	44,296,907	4,085,332	3,076,465	32.8%	3,886,334	5.1%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Apr 2011	Apr 2010	% CHG	Mar 2011	% CHG	2011	2010	% CHG	Total 2010
Short-Term Interest Rate Futures									
BAX	91,431	63,183	44.7%	89,577	2.1%	81,174	55,140	47.2%	163,959
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	91,431	63,183	44.7%	89,577	2.1%	81,174	55,140	47.2%	163,959
Short-Term Interest Rate Options - OBX	4,875	2,122	129.7%	2,447	99.2%	2,721	1,393	95.3%	4,205
Bond Futures									
CGZ	7	0		1	600.0%	12	0		7
CGF	0	0		0		0	0		0
CGB	24,835	20,188	23.0%	26,307	-5.6%	28,296	22,378	26.4%	77,372
LGB	0	0		0		0	0		0
Total	24,842	20,188	23.1%	26,308	-5.6%	28,308	22,378	26.5%	77,379
Bond Options - OGB	0	0		0		39	37	5.4%	119
Index Futures									
SXF	11,611	14,026	-17.2%	26,196	-55.7%	14,177	14,487	-2.1%	48,263
SXM	0	0		0		0	0		0
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	0		0		0	0		3
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	11,611	14,026	-17.2%	26,196	-55.7%	14,177	14,487	-2.1%	48,266
Index Options									
SXJ	0	0		0		0	0		0
SXO	403	198	103.5%	365	10.4%	438	229	91.3%	918
SXV	0	0		0		0	0		0
Total	403	198	103.5%	365	10.4%	438	229	91.3%	918
Other Options	0	1,251	-100.0%	0		0	1,299	-100.0%	1,299
Other Derivatives	0	0		0		0	0		2
ETF Futures	0	0		0		0	0		0
ETF Options	8,482	8,751	-3.1%	11,526	-26.4%	12,139	9,342	29.9%	39,496
Share Futures	0	0		0		0	0		0
Equity Options	90,803	59,942	51.5%	91,819	-1.1%	94,689	58,450	62.0%	194,417
Currency Options - USX	64	82	-22.0%	89	-28.1%	70	69	1.4%	212
Total Futures	127,884	97,397	31.3%	142,081	-10.0%	123,659	92,005	34.4%	289,604

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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