

MONTRÉAL EXCHANGE

Statistics



Apr 2012

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST				TRANSACTIONS			
	Apr 2012	Apr 2011	% CHG	Mar 2012	% CHG	2012	2011	% CHG	Total 2011	Apr 2012	Apr 2011	% CHG	Mar 2012	% CHG	Apr 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	2,666,012	1,828,627	45.8%	1,989,148	34.0%	7,192,499	6,684,709	7.6%	20,865,769	735,819	591,391	24.4%	553,365	33.0%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		50	-100.0%	150	0		0	0		50	-100.0%	0	0	
Total	2,666,012	1,828,627	45.8%	1,989,198	34.0%	7,192,649	6,684,709	7.6%	20,865,769	735,819	591,391	24.4%	553,415	33.0%	0	0
Short-Term Interest Rate Options - OBX	31,600	97,509	-67.6%	19,450	62.5%	105,654	224,020	-52.8%	635,046	61,150	120,960	-49.4%	40,525	50.9%	0	0
Bond Futures																
CGZ	7,577	144	5161.8%	2,595	192.0%	12,763	899	1319.7%	59,650	3,134	0		1,513	107.1%	0	0
CGF	15,157	0		13,895	9.1%	49,800	0		105,580	3,914	0		2,133	83.5%	0	0
CGB	663,016	496,700	33.5%	790,935	-16.2%	3,103,873	2,300,659	34.9%	7,788,218	229,873	178,060	29.1%	225,989	1.7%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	685,750	496,844	38.0%	807,425	-15.1%	3,166,436	2,301,558	37.6%	7,953,448	236,921	178,060	33.1%	229,635	3.2%	0	0
Bond Options - OGB	0	0		0		1,385	2,985	-53.6%	8,775	1,263	2,800	-54.9%	1,263	0.0%	0	0
Index Futures																
SXF	215,254	232,211	-7.3%	550,002	-60.9%	1,149,749	1,202,826	-4.4%	4,228,938	146,768	120,943	21.4%	138,307	6.1%	0	0
SXM	11,090	0		9,115	21.7%	33,415	0		100,554	1,616	0		1,671	-3.3%	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	0	2	-100.0%	0		0	4	-100.0%	232	0	0		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	226,344	232,213	-2.5%	559,117	-59.5%	1,183,164	1,202,830	-1.6%	4,329,724	148,384	120,943	22.7%	139,978	6.0%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	6,005	8,060	-25.5%	6,430	-6.6%	23,501	35,486	-33.8%	93,151	16,237	13,973	16.2%	15,423	5.3%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	6,005	8,060	-25.5%	6,430	-6.6%	23,501	35,486	-33.8%	93,151	16,237	13,973	16.2%	15,423	5.3%	0	0
Other Derivatives	0	0		0		0	0		0	0	194	-100.0%	0		0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	296,227	169,611	74.7%	404,837	-26.8%	1,397,115	995,459	40.3%	3,866,689	695,381	412,512	68.6%	720,603	-3.5%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,783,348	1,816,054	-1.8%	2,370,642	-24.8%	8,969,546	7,750,998	15.7%	24,211,857	2,768,816	2,643,468	4.7%	3,245,099	-14.7%	0	0
Currency Options - USX	368	1,284	-71.3%	251	46.6%	2,312	5,818	-60.3%	16,947	522	1,031	-49.4%	379	37.7%	0	0
Total Futures	3,578,106	2,557,684	39.9%	3,355,740	6.6%	11,542,249	10,189,097	13.3%	33,148,941	1,121,124	890,394	25.9%	923,028	21.5%	0	0
Total Options	2,117,548	2,092,518	1.2%	2,801,610	-24.4%	10,499,513	9,014,766	16.5%	28,832,465	3,543,369	3,194,744	10.9%	4,023,292	-11.9%	0	0
GRAND TOTAL	5,695,654	4,650,202	22.5%	6,157,350	-7.5%	22,041,762	19,203,863	14.8%	61,981,406	4,664,493	4,085,332	14.2%	4,946,320	-5.7%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Apr 2012	Apr 2011	% CHG	Mar 2012	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate Futures									
BAX	133,301	91,431	45.8%	90,416	47.4%	86,850	81,174	7.0%	250,273
CRA	0	0		0		0	0		0
Others	0	0		2	-100.0%	7	0		0
Total	133,301	91,431	45.8%	90,418	47.4%	86,857	81,174	7.0%	250,273
Short-Term Interest Rate Options - OBX	1,580	4,875	-67.6%	884	78.7%	1,278	2,721	-53.0%	7,609
Bond Futures									
CGZ	379	7	5314.3%	118	221.2%	156	12	1200.0%	715
CGF	758	0		632	19.9%	600	0		1,279
CGB	33,151	24,835	33.5%	35,952	-7.8%	37,565	28,296	32.8%	93,573
LGB	0	0		0		0	0		0
Total	34,288	24,842	38.0%	36,702	-6.6%	38,321	28,308	35.4%	95,567
Bond Options - OGB	0	0		0		17	39	-56.4%	107
Index Futures									
SXF	10,763	11,611	-7.3%	25,000	-56.9%	13,631	14,177	-3.9%	50,135
SXM	554	0		414	33.8%	404	0		1,252
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	11,317	11,611	-2.5%	25,414	-55.5%	14,035	14,177	-1.0%	51,390
Index Options									
SXJ	0	0		0		0	0		0
SXO	300	403	-25.6%	292	2.7%	283	438	-35.4%	1,124
SXV	0	0		0		0	0		0
Total	300	403	-25.6%	292	2.7%	283	438	-35.4%	1,124
ETF Futures	0	0		0		0	0		0
ETF Options	14,811	8,482	74.6%	18,405	-19.5%	16,795	12,139	38.4%	46,059
Share Futures	0	0		0		0	0		0
Equity Options	89,167	90,803	-1.8%	107,756	-17.3%	107,844	94,689	13.9%	290,699
Currency Options - USX	18	64	-71.9%	11	63.6%	28	70	-60.0%	202
Total Futures	178,906	127,884	39.9%	152,534	17.3%	139,213	123,659	12.6%	397,230
Total Options	105,876	104,627	1.2%	127,348	-16.9%	126,245	110,096	14.7%	345,800
GRAND TOTAL	284,782	232,511	22.5%	279,882	1.8%	265,458	233,755	13.6%	743,030

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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