

MONTRÉAL EXCHANGE

Statistics



May 2012

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	May 2012	May 2011	% CHG	Apr 2012	% CHG	2012	2011	% CHG	Total 2011	May 2012	May 2011	% CHG	Apr 2012	% CHG	May 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	2,655,344	2,092,495	26.9%	2,666,012	-0.4%	9,847,843	8,777,204	12.2%	20,865,769	676,967	696,250	-2.8%	735,819	-8.0%	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	2,655,344	2,092,495	26.9%	2,666,012	-0.4%	9,847,993	8,777,204	12.2%	20,865,769	676,967	696,250	-2.8%	735,819	-8.0%	0	0
Short-Term Interest Rate Options - OBX	54,050	46,314	16.7%	31,600	71.0%	159,704	270,334	-40.9%	635,046	88,500	138,269	-36.0%	61,150	44.7%	0	0
Bond Futures																
CGZ	19,870	0		7,577	162.2%	32,633	899	3529.9%	59,650	4,432	0		3,134	41.4%	0	0
CGF	32,988	0		15,157	117.6%	82,788	0		105,580	5,259	0		3,914	34.4%	0	0
CGB	1,354,841	974,326	39.1%	663,016	104.3%	4,458,714	3,274,985	36.1%	7,788,218	246,525	195,846	25.9%	229,873	7.2%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	1,407,699	974,326	44.5%	685,750	105.3%	4,574,135	3,275,884	39.6%	7,953,448	256,216	195,846	30.8%	236,921	8.1%	0	0
Bond Options - OGB	1,271	2,977	-57.3%	0		2,656	5,962	-55.5%	8,775	1,271	2,977	-57.3%	1,263	0.6%	0	0
Index Futures																
SXF	270,709	267,154	1.3%	215,254	25.8%	1,420,458	1,469,980	-3.4%	4,228,938	159,849	122,202	30.8%	146,768	8.9%	0	0
SXM	14,544	14,681	-0.9%	11,090	31.1%	47,959	14,681	226.7%	100,554	1,807	1,778	1.6%	1,616	11.8%	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	132	0		0		132	4	3200.0%	232	70	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	285,385	281,835	1.3%	226,344	26.1%	1,468,549	1,484,665	-1.1%	4,329,724	161,726	123,980	30.4%	148,384	9.0%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	8,477	10,422	-18.7%	6,005	41.2%	31,978	45,908	-30.3%	93,151	18,214	19,405	-6.1%	16,237	12.2%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	8,477	10,422	-18.7%	6,005	41.2%	31,978	45,908	-30.3%	93,151	18,214	19,405	-6.1%	16,237	12.2%	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	454,991	321,544	41.5%	296,227	53.6%	1,852,106	1,317,003	40.6%	3,866,689	633,685	462,666	37.0%	695,381	-8.9%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,853,159	1,723,410	7.5%	1,783,348	3.9%	10,822,705	9,474,408	14.2%	24,211,857	2,883,072	2,615,241	10.2%	2,768,816	4.1%	0	0
Currency Options - USX	190	1,323	-85.6%	368	-48.4%	2,502	7,141	-65.0%	16,947	483	1,379	-65.0%	522	-7.5%	0	0
Total Futures	4,348,428	3,348,656	29.9%	3,578,106	21.5%	15,890,677	13,537,753	17.4%	33,148,941	1,094,909	1,016,076	7.8%	1,121,124	-2.3%	0	0
Total Options	2,372,138	2,105,990	12.6%	2,117,548	12.0%	12,871,651	11,120,756	15.7%	28,832,465	3,625,225	3,239,937	11.9%	3,543,369	2.3%	0	0
GRAND TOTAL	6,720,566	5,454,646	23.2%	5,695,654	18.0%	28,762,328	24,658,509	16.6%	61,981,406	4,720,134	4,256,207	10.9%	4,664,493	1.2%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2012	May 2011	% CHG	Apr 2012	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate Futures									
BAX	120,697	99,643	21.1%	133,301	-9.5%	93,619	84,868	10.3%	200,219
CRA	0	0		0		0	0		0
Others	0	0		0		5	0		0
Total	120,697	99,643	21.1%	133,301	-9.5%	93,624	84,868	10.3%	200,219
Short-Term Interest Rate Options - OBX	2,457	2,205	11.4%	1,580	55.5%	1,514	2,618	-42.2%	6,087
Bond Futures									
CGZ	903	0		379	138.3%	306	9	3300.0%	572
CGF	1,499	0		758	97.8%	780	0		1,023
CGB	61,584	46,396	32.7%	33,151	85.8%	42,369	31,916	32.8%	74,858
LGB	0	0		0		0	0		0
Total	63,986	46,396	37.9%	34,288	86.6%	43,455	31,925	36.1%	76,453
Bond Options - OGB	58	142	-59.2%	0		25	60	-58.3%	86
Index Futures									
SXF	12,305	12,722	-3.3%	10,763	14.3%	13,366	13,886	-3.7%	40,108
SXM	727	864	-15.9%	554	31.2%	468	173	170.5%	1,002
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	6	0		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	13,038	13,586	-4.0%	11,317	15.2%	13,835	14,059	-1.6%	41,112
Index Options									
SXJ	0	0		0		0	0		0
SXO	385	496	-22.4%	300	28.3%	304	450	-32.4%	899
SXV	0	0		0		0	0		0
Total	385	496	-22.4%	300	28.3%	304	450	-32.4%	899
ETF Futures	0	0		0		0	0		0
ETF Options	20,679	15,311	35.1%	14,811	39.6%	17,575	12,773	37.6%	36,846
Share Futures	0	0		0		0	0		0
Equity Options	84,234	82,067	2.6%	89,167	-5.5%	103,122	92,165	11.9%	232,559
Currency Options - USX	9	63	-85.7%	18	-50.0%	24	68	-64.7%	162
Total Futures	197,721	159,625	23.9%	178,906	10.5%	150,914	130,852	15.3%	317,784
Total Options	107,822	100,284	7.5%	105,876	1.8%	122,564	108,134	13.3%	276,639
GRAND TOTAL	305,543	259,909	17.6%	284,782	7.3%	273,478	238,986	14.4%	594,423

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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