

MONTRÉAL EXCHANGE

Statistics



Apr 2010

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Apr 2010	Apr 2009	% CHG	Mar 2010	% CHG	2010	2009	% CHG	Total 2009	Apr 2010	Apr 2009	% CHG	Mar 2010	% CHG	Apr 2010	YTD 2010
Short-Term Interest Rate Futures																
BAX	1,326,850	495,859	167.6%	1,446,955	-8.3%	4,606,820	1,922,902	139.6%	7,668,781	468,408	241,785	93.7%	366,120	27.9%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	0	0		0		0	0		0	0	0		0		0	0
Total	1,326,850	495,859	167.6%	1,446,955	-8.3%	4,606,820	1,922,902	139.6%	7,668,781	468,408	241,785	93.7%	366,120	27.9%	0	0
Short-Term Interest Rate Options - OBX	44,558	21,670	105.6%	25,356	75.7%	115,581	56,380	105.0%	234,861	78,589	26,553	196.0%	55,371	41.9%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0	0		0		0	0
CGF	0	2,645	-100.0%	0		0	2,645	-100.0%	12,055	0	1,057	-100.0%	0		0	0
CGB	423,956	387,986	9.3%	401,545	5.6%	1,829,632	1,751,515	4.5%	5,310,537	167,092	134,256	24.5%	161,263	3.6%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	423,956	390,631	8.5%	401,545	5.6%	1,829,632	1,754,160	4.3%	5,322,592	167,092	135,313	23.5%	161,263	3.6%	0	0
Bond Options - OGB	0	2,600	-100.0%	0		2,897	9,198	-68.5%	12,531	1,325	2,700	-50.9%	1,325	0.0%	0	0
Index Futures																
SXF	294,538	236,487	24.5%	487,097	-39.5%	1,224,855	1,335,213	-8.3%	4,157,917	138,830	123,878	12.1%	125,209	10.9%	0	0
SXM	0	0		0		0	0		0	0	0		0		0	0
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	0	0		0		0	0		0	0	0		0		0	0
SMJ	0	0		0		0	0		0	0	0		0		0	0
SCF	0	0		2	-100.0%	6	0		1,151	0	0		0		0	0
SXA	0	0		0		0	20	-100.0%	20	0	0		0		0	0
SXB	8	0		8	0.0%	16	56	-71.4%	94	0	4	-100.0%	8	-100.0%	0	0
SXH	0	0		0		0	50	-100.0%	110	0	0		0		0	0
SXY	0	0		0		0	0		0	0	0		0		0	0
SXK	0	0		0		0	0		0	0	0		0		0	0
SXU	0	0		0		0	0		0	0	0		0		0	0
Total	294,546	236,487	24.6%	487,107	-39.5%	1,224,877	1,335,339	-8.3%	4,159,292	138,830	123,882	12.1%	125,217	10.9%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	4,155	1,783	133.0%	10,812	-61.6%	19,781	11,033	79.3%	34,056	10,250	6,849	49.7%	9,200	11.4%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	4,155	1,783	133.0%	10,812	-61.6%	19,781	11,033	79.3%	34,056	10,250	6,849	49.7%	9,200	11.4%	0	0
Other Options	26,261	37,471	-29.9%	31,647	-17.0%	107,943	161,175	-33.0%	311,004	85,305	248,704	-65.7%	148,854	-42.7%	0	0
Other Derivatives	0	0		0		0	10	-100.0%	43	259	267	-3.0%	259	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	183,768	225,519	-18.5%	261,972	-29.9%	784,254	630,923	24.3%	2,783,762	552,677	298,330	85.3%	466,838	18.4%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	1,258,776	1,122,805	12.1%	1,210,511	4.0%	4,836,367	4,707,682	2.7%	14,196,257	1,572,041	1,205,675	30.4%	1,532,080	2.6%	0	0
Currency Options - USX	1,729	2,937	-41.1%	1,351	28.0%	5,768	8,619	-33.1%	29,902	1,689	1,849	-8.7%	1,273	32.7%	0	0
Total Futures	2,045,352	1,122,977	82.1%	2,335,607	-12.4%	7,661,329	5,012,401	52.8%	17,150,665	774,330	500,980	54.6%	652,600	18.7%	0	0
Total Options	1,519,247	1,414,785	7.4%	1,541,649	-1.5%	5,872,591	5,585,010	5.1%	17,602,373	2,301,876	1,790,660	28.5%	2,214,941	3.9%	0	0
GRAND TOTAL	3,564,599	2,537,762	40.5%	3,877,256	-8.1%	13,533,920	10,597,421	27.7%	34,753,081	3,076,465	2,291,907	34.2%	2,867,800	7.3%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Apr 2010	Apr 2009	% CHG	Mar 2010	% CHG	2010	2009	% CHG	Total 2009
Short-Term Interest Rate Futures									
BAX	63,183	23,612	167.6%	62,911	0.4%	55,140	23,023	139.5%	91,836
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	63,183	23,612	167.6%	62,911	0.4%	55,140	23,023	139.5%	91,836
Short-Term Interest Rate Options - OBX	2,122	1,032	105.6%	1,102	92.6%	1,393	675	106.4%	2,814
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	264	-100.0%	0		0	66	-100.0%	178
CGB	20,188	18,476	9.3%	17,458	15.6%	22,378	21,459	4.3%	64,540
LGB	0	0		0		0	0		0
Total	20,188	18,740	7.7%	17,458	15.6%	22,378	21,525	4.0%	64,718
Bond Options - OGB	0	124	-100.0%	0		37	115	-67.8%	156
Index Futures									
SXF	14,026	11,261	24.6%	21,178	-33.8%	14,487	15,905	-8.9%	49,434
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		17
SXA	0	0		0		0	0		1
SXB	0	0		0		0	1	-100.0%	1
SXH	0	0		0		0	0		0
SXY	0	0		0		0	1	-100.0%	1
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	14,026	11,261	24.6%	21,178	-33.8%	14,487	15,907	-8.9%	49,454
Index Options									
SXJ	0	0		0		0	0		0
SXO	198	85	132.9%	470	-57.9%	229	135	69.6%	409
SXV	0	0		0		0	0		0
Total	198	85	132.9%	470	-57.9%	229	135	69.6%	409
Other Options	1,251	1,784	-29.9%	1,376	-9.1%	1,299	1,946	-33.2%	3,732
Other Derivatives	0	0		0		0	0		1
ETF Futures	0	0		0		0	0		0
ETF Options	8,751	10,741	-18.5%	11,390	-23.2%	9,342	7,615	22.7%	32,902
Share Futures	0	0		0		0	0		0
Equity Options	59,942	53,467	12.1%	52,631	13.9%	58,450	56,631	3.2%	169,674
Currency Options - USX	82	140	-41.4%	59	39.0%	69	103	-33.0%	356
Total Futures	97,397	53,613	81.7%	101,547	-4.1%	92,005	60,455	52.2%	206,008

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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