

MONTRÉAL EXCHANGE

Statistics



Apr 2013

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Apr 2013	Apr 2012	% CHG	Mar 2013	% CHG	2013	2012	% CHG	Total 2012	Apr 2013	Apr 2012	% CHG	Mar 2013	% CHG	Apr 2013	YTD 2013
Short-Term Interest Rate Futures																
BAX	1,385,302	2,666,012	-48.0%	1,715,413	-19.2%	7,102,389	7,192,499	-1.3%	20,755,118	670,289	735,819	-8.9%	603,834	11.0%	58,011	287,797
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	150	-100.0%	150	0		0		0	0	
Total	1,385,302	2,666,012	-48.0%	1,715,413	-19.2%	7,102,389	7,192,649	-1.3%	20,755,268	670,289	735,819	-8.9%	603,834	11.0%	58,011	287,797
Short-Term Interest Rate Options - OBX	46,151	31,600	46.0%	35,900	28.6%	169,718	105,654	60.6%	493,047	113,526	61,150	85.7%	91,000	24.8%	115	347
Bond Futures																
CGZ	11,077	7,577	46.2%	11,739	-5.6%	39,450	12,763	209.1%	71,699	1,307	3,134	-58.3%	1,493	-12.5%	254	943
CGF	40,755	15,157	168.9%	17,160	137.5%	86,377	49,800	73.4%	153,598	8,508	3,914	117.4%	2,493	241.3%	975	2,043
CGB	821,703	663,016	23.9%	861,411	-4.6%	3,834,320	3,103,873	23.5%	9,950,622	398,501	229,873	73.4%	301,516	32.2%	309,683	1,214,622
LGB	0	0		0		0	0		0	0		0		0	0	
Total	873,535	685,750	27.4%	890,310	-1.9%	3,960,147	3,166,436	25.1%	10,175,919	408,316	236,921	72.3%	305,502	33.7%	310,912	1,217,608
Bond Options - OGB	0	0		0		904	1,385	-34.7%	4,767	904	1,263	-28.4%	904	0.0%	0	1
Index Futures																
SXF	283,942	215,254	31.9%	544,695	-47.9%	1,256,424	1,149,749	9.3%	3,826,975	154,137	146,768	5.0%	146,367	5.3%	209,957	717,262
SXM	13,366	11,090	20.5%	5,939	125.1%	31,527	33,415	-5.7%	132,549	1,900	1,616	17.6%	435	336.8%	3,718	9,430
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	20	0		32	-37.5%	84	0		539	0		0		4	17	
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	297,328	226,344	31.4%	550,666	-46.0%	1,288,035	1,183,164	8.9%	3,960,063	156,037	148,384	5.2%	146,802	6.3%	213,679	726,709
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	45,931	6,005	664.9%	30,676	49.7%	177,784	23,501	656.5%	314,631	117,116	16,237	621.3%	110,206	6.3%	381	1,411
SXV	0	0		0		0	0		0	0		0		0	0	
Total	45,931	6,005	664.9%	30,676	49.7%	177,784	23,501	656.5%	314,631	117,116	16,237	621.3%	110,206	6.3%	381	1,411
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	339,223	0		239,304	41.8%	1,386,059	0		1,343,034	534,420	0		567,954	-5.9%	3,088	10,175
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,768,386	1,783,348	-0.8%	1,494,062	18.4%	7,187,001	8,969,546	-19.9%	24,190,613	2,410,874	2,768,816	-12.9%	2,552,303	-5.5%	76,312	301,730
Currency Options - USX	255	368	-30.7%	2,712	-90.6%	3,661	2,312	58.3%	5,235	604	522	15.7%	2,653	-77.2%	20	131
Total Futures	2,556,165	3,578,106	-28.6%	3,156,389	-19.0%	12,350,571	11,542,249	7.0%	34,891,250	1,234,642	1,121,124	10.1%	1,056,138	16.9%	582,602	2,232,114
Total Options	2,199,946	1,821,321	20.8%	1,802,654	22.0%	8,925,127	9,102,398	-1.9%	26,351,327	3,177,444	2,847,988	11.6%	3,325,020	-4.4%	79,916	313,795
GRAND TOTAL	4,756,111	5,399,427	-11.9%	4,959,043	-4.1%	21,275,698	20,644,647	3.1%	61,242,577	4,412,086	3,969,112	11.2%	4,381,158	0.7%	662,518	2,545,909

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Apr 2013	Apr 2012	% CHG	Mar 2013	% CHG	2013	2012	% CHG	Total 2012
Short-Term Interest Rate Futures									
BAX	62,968	133,301	-52.8%	85,770	-26.6%	85,926	86,850	-1.1%	248,024
CRA	0	0		0		0	0		0
Others	0	0		0		0	7	-100.0%	7
Total	62,968	133,301	-52.8%	85,770	-26.6%	85,926	86,857	-1.1%	248,031
Short-Term Interest Rate Options - OBX	2,097	1,580	32.7%	1,795	16.8%	2,023	1,278	58.3%	5,856
Bond Futures									
CGZ	503	379	32.7%	586	-14.2%	483	156	209.6%	852
CGF	1,852	758	144.3%	858	115.9%	1,035	600	72.5%	1,823
CGB	37,350	33,151	12.7%	43,070	-13.3%	46,973	37,565	25.0%	118,278
LGB	0	0		0		0	0		0
Total	39,705	34,288	15.8%	44,514	-10.8%	48,491	38,321	26.5%	120,953
Bond Options - OGB	0	0		0		12	17	-29.4%	55
Index Futures									
SXF	12,906	10,763	19.9%	27,234	-52.6%	15,300	13,631	12.2%	46,253
SXM	607	554	9.6%	296	105.1%	375	404	-7.2%	1,594
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	0		1	-100.0%	0	0		6
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	13,513	11,317	19.4%	27,531	-50.9%	15,675	14,035	11.7%	47,853
Index Options									
SXJ	0	0		0		0	0		0
SXO	2,087	300	595.7%	1,533	36.1%	2,114	283	647.0%	3,844
SXV	0	0		0		0	0		0
Total	2,087	300	595.7%	1,533	36.1%	2,114	283	647.0%	3,844
ETF Futures	0	0		0		0	0		0
ETF Options	15,419	0		11,965	28.9%	17,093	0		16,965
Share Futures	0	0		0		0	0		0
Equity Options	80,381	89,167	-9.9%	74,703	7.6%	86,372	107,844	-19.9%	289,077
Currency Options - USX	11	18	-38.9%	135	-91.9%	44	28	57.1%	63
Total Futures	116,186	178,906	-35.1%	157,815	-26.4%	150,092	139,213	7.8%	416,837
Total Options	99,995	91,065	9.8%	90,131	10.9%	107,658	109,450	-1.6%	315,860
GRAND TOTAL	216,181	269,971	-19.9%	247,946	-12.8%	257,750	248,663	3.7%	732,697

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

All reported futures and options figures represent executed data.

BAX®, ONX®, OBX®, CGZ®, CGF®, CGB®, LGB®, OGB® and USX® are registered trademarks of Bourse de Montréal Inc.

OIS-MX™, SXF™, SXM™, SCF™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.