

MONTRÉAL EXCHANGE

Statistics



Jun 2009

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Jun 2009	Jun 2008	% CHG	May 2009	% CHG	2009	2008	% CHG	Total 2008	Jun 2009	Jun 2008	% CHG	May 2009	% CHG	Jun 2009	YTD 2009
Short-Term Interest Rate Futures																
BAX	805,952	959,785	-16.0%	503,061	60.2%	3,231,915	6,092,199	-46.9%	9,958,833	250,337	281,084	-10.9%	331,315	-24.4%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	5	-100.0%	5	0		0		0	0	
Total	805,952	959,785	-16.0%	503,061	60.2%	3,231,915	6,092,204	-46.9%	9,958,838	250,337	281,084	-10.9%	331,315	-24.4%	0	0
Short-Term Interest Rate Options - OBX	36,471	26,921	35.5%	19,177	90.2%	112,028	110,470	1.4%	282,190	56,468	28,492	98.2%	42,907	31.6%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0		0		0	0	
CGF	3,725	0		2,454	51.8%	8,824	0		0	990		2,127	-53.5%	0	0	
CGB	360,785	478,947	-24.7%	685,024	-47.3%	2,797,324	3,814,436	-26.7%	7,363,569	111,432	258,301	-56.9%	147,934	-24.7%	0	0
LGB	0	96	-100.0%	0		0	3,011	-100.0%	3,032	0	41	-100.0%	0		0	0
Total	364,510	479,043	-23.9%	687,478	-47.0%	2,806,148	3,817,447	-26.5%	7,366,601	112,422	258,342	-56.5%	150,061	-25.1%	0	0
Bond Options - OGB	0	86	-100.0%	0		9,198	9,890	-7.0%	23,553	2,000	2,257	-11.4%	2,000	0.0%	0	0
Index Futures																
SXF	472,731	516,453	-8.5%	274,209	72.4%	2,082,153	2,125,752	-2.1%	4,575,352	110,800	154,454	-28.3%	114,210	-3.0%	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	231	0		266	-13.2%	497	0		0	10		81	-87.7%	0	0	
SXA	0	11,840	-100.0%	0		20	41,388	-100.0%	91,186	0	5,970	-100.0%	0		0	0
SXB	2	2,160	-99.9%	8	-75.0%	66	13,858	-99.5%	24,129	4	980	-99.6%	10	-60.0%	0	0
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	3,620	-100.0%	0		50	10,950	-99.5%	28,762	0	1,210	-100.0%	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	472,964	534,073	-11.4%	274,483	72.3%	2,082,786	2,191,948	-5.0%	4,719,429	110,814	162,614	-31.9%	114,301	-3.1%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	4,123	1,947	111.8%	4,239	-2.7%	19,395	21,087	-8.0%	38,666	7,814	4,334	80.3%	10,607	-26.3%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	4,123	1,947	111.8%	4,239	-2.7%	19,395	21,087	-8.0%	38,666	7,814	4,334	80.3%	10,607	-26.3%	0	0
Other Options	26,602	31,015	-14.2%	30,685	-13.3%	218,462	371,320	-41.2%	630,044	102,156	141,577	-27.8%	133,110	-23.3%	0	0
Other Derivatives	7	150	-95.3%	0		17	153	-88.9%	1,179	267	153	74.5%	267	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	153,500	42,193	263.8%	198,939	-22.8%	983,362	330,639	197.4%	1,017,003	334,284	75,697	341.6%	348,359	-4.0%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,176,201	1,116,403	5.4%	1,231,629	-4.5%	7,115,512	6,914,870	2.9%	14,003,604	1,441,518	1,438,921	0.2%	1,424,753	1.2%	0	0
Currency Options - USX	3,446	2,666	29.3%	3,289	4.8%	15,354	11,096	38.4%	23,795	2,468	1,633	51.1%	2,797	-11.8%	0	0
Total Futures	1,643,426	1,972,901	-16.7%	1,465,022	12.2%	8,120,849	12,101,599	-32.9%	22,044,868	473,573	702,040	-32.5%	595,677	-20.5%	0	0
Total Options	1,400,343	1,221,231	14.7%	1,487,958	-5.9%	8,473,311	7,769,372	9.1%	16,018,855	1,946,708	1,692,911	15.0%	1,964,533	-0.9%	0	0
GRAND TOTAL	3,043,776	3,194,282	-4.7%	2,952,980	3.1%	16,594,177	19,871,124	-16.5%	38,064,902	2,420,548	2,395,104	1.1%	2,560,477	-5.5%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2009	Jun 2008	% CHG	May 2009	% CHG	2009	2008	% CHG	Total 2008
Short-Term Interest Rate Futures									
BAX	36,634	45,704	-19.8%	25,153	45.6%	25,647	48,449	-47.1%	79,285
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	36,634	45,704	-19.8%	25,153	45.6%	25,647	48,449	-47.1%	79,285
Short-Term Interest Rate Options - OBX	1,658	1,282	29.3%	959	72.9%	886	871	1.7%	2,253
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	169	0		123	37.4%	93	0		0
CGB	16,399	22,807	-28.1%	34,251	-52.1%	22,748	30,445	-25.3%	59,112
LGB	0	5	-100.0%	0		0	24	-100.0%	24
Total	16,568	22,812	-27.4%	34,374	-51.8%	22,841	30,469	-25.0%	59,136
Bond Options - OGB	0	4	-100.0%	0		77	78	-1.3%	185
Index Futures									
SXF	21,488	24,593	-12.6%	13,710	56.7%	16,470	16,993	-3.1%	36,553
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	10	0		27	-63.0%	6	0		0
SXA	0	564	-100.0%	0		0	331	-100.0%	721
SXB	0	103	-100.0%	0		1	111	-99.1%	191
SXH	0	0		0		0	0		0
SXY	0	172	-100.0%	0		0	87	-100.0%	227
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	21,498	25,432	-15.5%	13,737	56.5%	16,477	17,522	-6.0%	37,692
Index Options									
SXJ	0	0		0		0	0		0
SXO	187	93	101.1%	212	-11.8%	156	167	-6.6%	307
SXV	0	0		0		0	0		0
Total	187	93	101.1%	212	-11.8%	156	167	-6.6%	307
Other Options	1,209	1,477	-18.1%	1,534	-21.2%	1,754	2,934	-40.2%	5,004
Other Derivatives	0	7	-100.0%	0		0	2	-100.0%	10
ETF Futures	0	0		0		0	0		0
ETF Options	6,975	2,011	246.8%	9,978	-30.1%	7,904	2,635	200.0%	8,102
Share Futures	0	0		0		0	0		0
Equity Options	53,464	53,162	0.6%	61,581	-13.2%	56,928	54,740	4.0%	111,262
Currency Options - USX	157	127	23.6%	164	-4.3%	122	88	38.6%	189
Total Futures	74,700	93,948	-20.5%	73,264	2.0%	64,965	96,440	-32.6%	176,113

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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