

MONTRÉAL EXCHANGE

# Statistics



**Jul 2009**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jul 2009	Jul 2008	% CHG	Jun 2009	% CHG	2009	2008	% CHG	Total 2008	Jul 2009	Jul 2008	% CHG	Jun 2009	% CHG	Jul 2009	YTD 2009
<b>Short-Term Interest Rate Futures</b>																
BAX	476,595	651,760	-26.9%	805,952	-40.9%	3,708,510	6,743,959	-45.0%	9,958,833	235,851	340,220	-30.7%	250,337	-5.8%	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	
<b>Total</b>	<b>476,595</b>	<b>651,760</b>	<b>-26.9%</b>	<b>805,952</b>	<b>-40.9%</b>	<b>3,708,510</b>	<b>6,743,964</b>	<b>-45.0%</b>	<b>9,958,838</b>	<b>235,851</b>	<b>340,220</b>	<b>-30.7%</b>	<b>250,337</b>	<b>-5.8%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>11,680</b>	<b>33,708</b>	<b>-65.3%</b>	<b>36,471</b>	<b>-68.0%</b>	<b>123,708</b>	<b>144,178</b>	<b>-14.2%</b>	<b>282,190</b>	<b>66,031</b>	<b>55,696</b>	<b>18.6%</b>	<b>56,468</b>	<b>16.9%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	0	0		0		0	0		0	0		0		0	0	
CGF	825	0		3,725	-77.9%	9,649	0		0	739		990	-25.4%	0	0	
CGB	282,056	518,324	-45.6%	360,785	-21.8%	3,079,380	4,332,760	-28.9%	7,363,569	107,241	255,424	-58.0%	111,432	-3.8%	0	0
LGB	0	0		0		0	3,011	-100.0%	3,032	0	41	-100.0%	0		0	0
<b>Total</b>	<b>282,881</b>	<b>518,324</b>	<b>-45.4%</b>	<b>364,510</b>	<b>-22.4%</b>	<b>3,089,029</b>	<b>4,335,771</b>	<b>-28.8%</b>	<b>7,366,601</b>	<b>107,980</b>	<b>255,465</b>	<b>-57.7%</b>	<b>112,422</b>	<b>-4.0%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>2,400</b>	<b>-100.0%</b>	<b>0</b>		<b>9,198</b>	<b>12,290</b>	<b>-25.2%</b>	<b>23,553</b>	<b>2,000</b>	<b>2,400</b>	<b>-16.7%</b>	<b>2,000</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	263,998	299,179	-11.8%	472,731	-44.2%	2,346,151	2,424,931	-3.2%	4,575,352	116,424	151,621	-23.2%	110,800	5.1%	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	130	0		231	-43.7%	627	0		0	0		10	-100.0%	0	0	
SXA	0	4,700	-100.0%	0		20	46,088	-100.0%	91,186	0	6,270	-100.0%	0		0	0
SXB	0	4,703	-100.0%	2	-100.0%	66	18,561	-99.6%	24,129	4	922	-99.6%	4	0.0%	0	0
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	4,302	-100.0%	0		50	15,252	-99.7%	28,762	0	2,552	-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	
<b>Total</b>	<b>264,128</b>	<b>312,884</b>	<b>-15.6%</b>	<b>472,964</b>	<b>-44.2%</b>	<b>2,346,914</b>	<b>2,504,832</b>	<b>-6.3%</b>	<b>4,719,429</b>	<b>116,428</b>	<b>161,365</b>	<b>-27.8%</b>	<b>110,814</b>	<b>5.1%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	1,965	2,582	-23.9%	4,123	-52.3%	21,360	23,669	-9.8%	38,666	8,703	3,730	133.3%	7,814	11.4%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>1,965</b>	<b>2,582</b>	<b>-23.9%</b>	<b>4,123</b>	<b>-52.3%</b>	<b>21,360</b>	<b>23,669</b>	<b>-9.8%</b>	<b>38,666</b>	<b>8,703</b>	<b>3,730</b>	<b>133.3%</b>	<b>7,814</b>	<b>11.4%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>13,534</b>	<b>34,629</b>	<b>-60.9%</b>	<b>26,602</b>	<b>-49.1%</b>	<b>231,996</b>	<b>405,949</b>	<b>-42.9%</b>	<b>630,044</b>	<b>90,189</b>	<b>101,364</b>	<b>-11.0%</b>	<b>102,156</b>	<b>-11.7%</b>	<b>0</b>	<b>0</b>
<b>Other Derivatives</b>	<b>0</b>	<b>187</b>	<b>-100.0%</b>	<b>7</b>	<b>-100.0%</b>	<b>17</b>	<b>340</b>	<b>-95.0%</b>	<b>1,179</b>	<b>267</b>	<b>305</b>	<b>-12.5%</b>	<b>267</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>ETF Options</b>	<b>249,059</b>	<b>79,408</b>	<b>213.6%</b>	<b>153,500</b>	<b>62.3%</b>	<b>1,232,421</b>	<b>410,047</b>	<b>200.6%</b>	<b>1,017,003</b>	<b>413,420</b>	<b>89,057</b>	<b>364.2%</b>	<b>334,284</b>	<b>23.7%</b>	<b>0</b>	<b>0</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>Equity Options</b>	<b>1,159,544</b>	<b>1,241,882</b>	<b>-6.6%</b>	<b>1,176,201</b>	<b>-1.4%</b>	<b>8,275,056</b>	<b>8,156,752</b>	<b>1.5%</b>	<b>14,003,604</b>	<b>1,371,549</b>	<b>1,472,502</b>	<b>-6.9%</b>	<b>1,441,518</b>	<b>-4.9%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>3,147</b>	<b>1,540</b>	<b>104.4%</b>	<b>3,446</b>	<b>-8.7%</b>	<b>18,501</b>	<b>12,636</b>	<b>46.4%</b>	<b>23,795</b>	<b>2,231</b>	<b>1,726</b>	<b>29.3%</b>	<b>2,468</b>	<b>-9.6%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>1,023,604</b>	<b>1,482,968</b>	<b>-31.0%</b>	<b>1,643,426</b>	<b>-37.7%</b>	<b>9,144,453</b>	<b>13,584,567</b>	<b>-32.7%</b>	<b>22,044,868</b>	<b>460,259</b>	<b>757,050</b>	<b>-39.2%</b>	<b>473,573</b>	<b>-2.8%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,438,929</b>	<b>1,396,149</b>	<b>3.1%</b>	<b>1,400,343</b>	<b>2.8%</b>	<b>9,912,240</b>	<b>9,165,521</b>	<b>8.1%</b>	<b>16,018,855</b>	<b>1,954,123</b>	<b>1,726,475</b>	<b>13.2%</b>	<b>1,946,708</b>	<b>0.4%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>2,462,533</b>	<b>2,879,304</b>	<b>-14.5%</b>	<b>3,043,776</b>	<b>-19.1%</b>	<b>19,056,710</b>	<b>22,750,428</b>	<b>-16.2%</b>	<b>38,064,902</b>	<b>2,414,649</b>	<b>2,483,830</b>	<b>-2.8%</b>	<b>2,420,548</b>	<b>-0.2%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2009	Jul 2008	% CHG	Jun 2009	% CHG	2009	2008	% CHG	Total 2008
<b>Short-Term Interest Rate Futures</b>									
BAX	21,663	29,625	-26.9%	36,634	-40.9%	25,078	45,759	-45.2%	67,959
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>21,663</b>	<b>29,625</b>	<b>-26.9%</b>	<b>36,634</b>	<b>-40.9%</b>	<b>25,078</b>	<b>45,759</b>	<b>-45.2%</b>	<b>67,959</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>531</b>	<b>1,532</b>	<b>-65.3%</b>	<b>1,658</b>	<b>-68.0%</b>	<b>835</b>	<b>966</b>	<b>-13.6%</b>	<b>1,931</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	0		0
CGF	38	0		169	-77.5%	85	0		0
CGB	12,821	23,560	-45.6%	16,399	-21.8%	21,330	29,461	-27.6%	50,667
LGB	0	0		0		0	21	-100.0%	21
<b>Total</b>	<b>12,859</b>	<b>23,560</b>	<b>-45.4%</b>	<b>16,568</b>	<b>-22.4%</b>	<b>21,415</b>	<b>29,482</b>	<b>-27.4%</b>	<b>50,688</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>109</b>	<b>-100.0%</b>	<b>0</b>		<b>66</b>	<b>82</b>	<b>-19.5%</b>	<b>159</b>
<b>Index Futures</b>									
SXF	12,000	13,599	-11.8%	21,488	-44.2%	15,831	16,508	-4.1%	31,331
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	6	0		10	-40.0%	6	0		0
SXA	0	214	-100.0%	0		0	314	-100.0%	618
SXB	0	214	-100.0%	0		0	126	-100.0%	164
SXH	0	0		0		0	0		0
SXY	0	196	-100.0%	0		0	103	-100.0%	194
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>12,006</b>	<b>14,223</b>	<b>-15.6%</b>	<b>21,498</b>	<b>-44.2%</b>	<b>15,837</b>	<b>17,051</b>	<b>-7.1%</b>	<b>32,307</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	89	117	-23.9%	187	-52.4%	147	160	-8.1%	263
SXV	0	0		0		0	0		0
<b>Total</b>	<b>89</b>	<b>117</b>	<b>-23.9%</b>	<b>187</b>	<b>-52.4%</b>	<b>147</b>	<b>160</b>	<b>-8.1%</b>	<b>263</b>
<b>Other Options</b>	<b>615</b>	<b>1,574</b>	<b>-60.9%</b>	<b>1,209</b>	<b>-49.1%</b>	<b>1,592</b>	<b>2,740</b>	<b>-41.9%</b>	<b>4,289</b>
<b>Other Derivatives</b>	<b>0</b>	<b>8</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>3</b>	<b>-100.0%</b>	<b>8</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Options</b>	<b>11,657</b>	<b>3,609</b>	<b>223.0%</b>	<b>6,975</b>	<b>67.1%</b>	<b>8,440</b>	<b>2,774</b>	<b>204.3%</b>	<b>6,945</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Equity Options</b>	<b>52,707</b>	<b>56,449</b>	<b>-6.6%</b>	<b>53,464</b>	<b>-1.4%</b>	<b>56,325</b>	<b>54,984</b>	<b>2.4%</b>	<b>95,368</b>
<b>Currency Options - USX</b>	<b>143</b>	<b>70</b>	<b>104.3%</b>	<b>157</b>	<b>-8.9%</b>	<b>125</b>	<b>86</b>	<b>45.3%</b>	<b>162</b>
<b>Total Futures</b>	<b>46,528</b>	<b>67,408</b>	<b>-31.0%</b>	<b>74,700</b>	<b>-37.7%</b>	<b>62,330</b>	<b>92,292</b>	<b>-32.5%</b>	<b>150,954</b>

# Listed Products

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## 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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