

MONTRÉAL EXCHANGE

Statistics



May 2010

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	May 2010	May 2009	% CHG	Apr 2010	% CHG	2010	2009	% CHG	Total 2009	May 2010	May 2009	% CHG	Apr 2010	% CHG	May 2010	YTD 2010
Short-Term Interest Rate Futures																
BAX	1,163,780	503,061	131.3%	1,326,850	-12.3%	5,770,600	2,425,963	137.9%	7,668,781	384,248	331,315	16.0%	468,408	-18.0%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
Total	1,163,780	503,061	131.3%	1,326,850	-12.3%	5,770,600	2,425,963	137.9%	7,668,781	384,248	331,315	16.0%	468,408	-18.0%	0	0
Short-Term Interest Rate Options - OBX	20,414	19,177	6.5%	44,558	-54.2%	135,995	75,557	80.0%	234,861	73,514	42,907	71.3%	78,589	-6.5%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0		0		0	0	
CGF	0	2,454	-100.0%	0		0	5,099	-100.0%	12,055	0	2,127	-100.0%	0		0	0
CGB	956,020	685,024	39.6%	423,956	125.5%	2,785,652	2,436,539	14.3%	5,310,537	167,359	147,934	13.1%	167,092	0.2%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	956,020	687,478	39.1%	423,956	125.5%	2,785,652	2,441,638	14.1%	5,322,592	167,359	150,061	11.5%	167,092	0.2%	0	0
Bond Options - OGB	1,325	0		0		4,222	9,198	-54.1%	12,531	1,325	2,000	-33.8%	1,325	0.0%	0	0
Index Futures																
SXF	371,998	274,209	35.7%	294,538	26.3%	1,596,853	1,609,422	-0.8%	4,157,917	119,855	114,210	4.9%	138,830	-13.7%	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	266	-51.1%	0		136	266	-48.9%	1,151	24	81	-70.4%	0		0	0
SXA	0	0		0		0	20	-100.0%	20	0	0		0		0	0
SXB	0	8	-100.0%	8	-100.0%	16	64	-75.0%	94	0	10	-100.0%	0		0	0
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	0		0		0	50	-100.0%	110	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	372,128	274,483	35.6%	294,546	26.3%	1,597,005	1,609,822	-0.8%	4,159,292	119,879	114,301	4.9%	138,830	-13.7%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	6,234	4,239	47.1%	4,155	50.0%	26,015	15,272	70.3%	34,056	13,994	10,607	31.9%	10,250	36.5%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	6,234	4,239	47.1%	4,155	50.0%	26,015	15,272	70.3%	34,056	13,994	10,607	31.9%	10,250	36.5%	0	0
Other Options	0	30,685	-100.0%	26,261	-100.0%	107,943	191,860	-43.7%	311,004	0	133,110	-100.0%	85,305	-100.0%	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	
ETF Options	455,011	198,939	128.7%	183,768	147.6%	1,239,265	829,862	49.3%	2,783,762	667,873	348,359	91.7%	552,677	20.8%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,399,180	1,231,629	13.6%	1,258,776	11.2%	6,235,547	5,939,311	5.0%	14,196,257	1,721,032	1,424,753	20.8%	1,572,041	9.5%	0	0
Currency Options - USX	2,891	3,289	-12.1%	1,729	67.2%	8,659	11,908	-27.3%	29,902	2,786	2,797	-0.4%	1,689	64.9%	0	0
Total Futures	2,491,928	1,465,022	70.1%	2,045,352	21.8%	10,153,257	6,477,423	56.7%	17,150,665	671,486	595,677	12.7%	774,330	-13.3%	0	0
Total Options	1,885,055	1,487,958	26.7%	1,519,247	24.1%	7,757,646	7,072,968	9.7%	17,602,373	2,480,524	1,964,533	26.3%	2,301,876	7.8%	0	0
GRAND TOTAL	4,376,983	2,952,980	48.2%	3,564,599	22.8%	17,910,903	13,550,401	32.2%	34,753,081	3,152,269	2,560,477	23.1%	3,076,465	2.5%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2010	May 2009	% CHG	Apr 2010	% CHG	2010	2009	% CHG	Total 2009
Short-Term Interest Rate Futures									
BAX	58,189	25,153	131.3%	63,183	-7.9%	55,750	23,449	137.8%	73,469
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	58,189	25,153	131.3%	63,183	-7.9%	55,750	23,449	137.8%	73,469
Short-Term Interest Rate Options - OBX									
	1,021	959	6.5%	2,122	-51.9%	1,319	731	80.4%	2,252
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	123	-100.0%	0		0	77	-100.0%	142
CGB	47,801	34,251	39.6%	20,188	136.8%	27,463	24,018	14.3%	51,632
LGB	0	0		0		0	0		0
Total	47,801	34,374	39.1%	20,188	136.8%	27,463	24,095	14.0%	51,774
Bond Options - OGB									
	66	0		0		43	92	-53.3%	125
Index Futures									
SXF	18,600	13,710	35.7%	14,026	32.6%	15,309	15,466	-1.0%	39,547
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	27	-77.8%	0		1	5	-80.0%	14
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	0		1
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	18,606	13,737	35.4%	14,026	32.7%	15,310	15,472	-1.0%	39,564
Index Options									
SXJ	0	0		0		0	0		0
SXO	312	212	47.2%	198	57.6%	245	150	63.3%	327
SXV	0	0		0		0	0		0
Total	312	212	47.2%	198	57.6%	245	150	63.3%	327
Other Options									
	0	1,534	-100.0%	1,251	-100.0%	1,039	1,863	-44.2%	2,986
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	22,959	9,978	130.1%	8,751	162.4%	12,069	8,090	49.2%	26,321
Share Futures									
	0	0		0		0	0		0
Equity Options									
	69,959	61,581	13.6%	59,942	16.7%	60,752	57,621	5.4%	135,739
Currency Options - USX									
	145	164	-11.6%	82	76.8%	85	115	-26.1%	285
Total Futures									
	124,596	73,264	70.1%	97,397	27.9%	98,523	63,016	56.3%	164,807
Total Options									
	94,462	74,428	26.9%	72,346	30.6%	75,552	68,662	10.0%	168,035
GRAND TOTAL	219,058	147,692	48.3%	169,743	29.1%	174,075	131,678	32.2%	332,842

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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