

MONTRÉAL EXCHANGE

Statistics



Jul 2010

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jul 2010	Jul 2009	% CHG	Jun 2010	% CHG	2010	2009	% CHG	Total 2009	Jul 2010	Jul 2009	% CHG	Jun 2010	% CHG	Jul 2010	YTD 2010
Short-Term Interest Rate Futures																
BAX	915,882	476,595	92.2%	1,271,315	-28.0%	7,957,797	3,708,510	114.6%	7,668,781	350,178	235,851	48.5%	323,722	8.2%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	0	0		0		0	0		0	0	0	0	0		0	0
Total	915,882	476,595	92.2%	1,271,315	-28.0%	7,957,797	3,708,510	114.6%	7,668,781	350,178	235,851	48.5%	323,722	8.2%	0	0
Short-Term Interest Rate Options - OBX	36,075	11,680	208.9%	19,346	86.5%	191,416	123,708	54.7%	234,861	77,471	66,031	17.3%	51,191	51.3%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0	0	0	0		0	0
CGF	0	825	-100.0%	0		0	9,649	-100.0%	12,055	0	739	-100.0%	0		0	0
CGB	336,995	282,056	19.5%	477,834	-29.5%	3,600,481	3,079,380	16.9%	5,310,537	162,448	107,241	51.5%	154,837	4.9%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	336,995	282,881	19.1%	477,834	-29.5%	3,600,481	3,089,029	16.6%	5,322,592	162,448	107,980	50.4%	154,837	4.9%	0	0
Bond Options - OGB	0	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	242,060	263,998	-8.3%	559,606	-56.7%	2,398,519	2,346,151	2.2%	4,157,917	142,498	116,424	22.4%	134,237	6.2%	0	0
SXM	0	0		0		0	0		0	0	0	0	0		0	0
SEG	0	0		0		0	0		0	0	0	0	0		0	0
SDV	0	0		0		0	0		0	0	0	0	0		0	0
SMJ	0	0		0		0	0		0	0	0	0	0		0	0
SCF	40	130	-69.2%	82	-51.2%	258	627	-58.9%	1,151	0	0		2	-100.0%	0	0
SXA	0	0		0		0	20	-100.0%	20	0	0		0		0	0
SXB	0	0		0		16	66	-75.8%	94	0	4	-100.0%	0		0	0
SXH	0	0		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		0	0
SXU	0	0		0		0	0		0	0	0	0	0		0	0
Total	242,100	264,128	-8.3%	559,688	-56.7%	2,398,793	2,346,914	2.2%	4,159,292	142,498	116,428	22.4%	134,239	6.2%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	8,850	1,965	350.4%	7,438	19.0%	42,303	21,360	98.0%	34,056	21,777	8,703	150.2%	17,127	27.2%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	8,850	1,965	350.4%	7,438	19.0%	42,303	21,360	98.0%	34,056	21,777	8,703	150.2%	17,127	27.2%	0	0
Other Options	0	13,534	-100.0%	0		107,943	231,996	-53.5%	311,004	0	90,189	-100.0%	0		0	0
Other Derivatives	4	0		0		4	17	-76.5%	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	163,515	249,059	-34.3%	442,670	-63.1%	1,845,450	1,232,421	49.7%	2,783,762	477,704	413,420	15.5%	542,084	-11.9%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	1,127,278	1,159,544	-2.8%	1,247,008	-9.6%	8,609,833	8,275,056	4.0%	14,196,257	1,732,844	1,371,549	26.3%	1,821,393	-4.9%	0	0
Currency Options - USX	1,138	3,147	-63.8%	1,609	-29.3%	11,406	18,501	-38.3%	29,902	2,322	2,231	4.1%	2,338	-0.7%	0	0
Total Futures	1,494,977	1,023,604	46.1%	2,308,837	-35.2%	13,957,071	9,144,453	52.6%	17,150,665	655,124	460,259	42.3%	612,798	6.9%	0	0
Total Options	1,336,856	1,438,929	-7.1%	1,718,071	-22.2%	10,812,573	9,912,240	9.1%	17,602,373	2,313,443	1,954,123	18.4%	2,435,458	-5.0%	0	0
GRAND TOTAL	2,831,837	2,462,533	15.0%	4,026,908	-29.7%	24,769,648	19,056,710	30.0%	34,753,081	2,968,826	2,414,649	23.0%	3,048,515	-2.6%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2010	Jul 2009	% CHG	Jun 2010	% CHG	2010	2009	% CHG	Total 2009
Short-Term Interest Rate Futures									
BAX	43,613	21,663	101.3%	57,787	-24.5%	54,307	25,078	116.6%	52,478
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	43,613	21,663	101.3%	57,787	-24.5%	54,307	25,078	116.6%	52,478
Short-Term Interest Rate Options - OBX									
	1,718	531	223.5%	879	95.4%	1,313	835	57.2%	1,608
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	38	-100.0%	0		0	85	-100.0%	102
CGB	16,047	12,821	25.2%	21,720	-26.1%	25,011	21,330	17.3%	36,880
LGB	0	0		0		0	0		0
Total	16,047	12,859	24.8%	21,720	-26.1%	25,011	21,415	16.8%	36,982
Bond Options - OGB									
	0	0		0		31	66	-53.0%	89
Index Futures									
SXF	11,527	12,000	-3.9%	25,437	-54.7%	16,216	15,831	2.4%	28,248
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	2	6	-66.7%	4	-50.0%	2	6	-66.7%	10
SXA	0	0		0		0	0		0
SXB	0	0		0		0	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	11,529	12,006	-4.0%	25,441	-54.7%	16,218	15,837	2.4%	28,260
Index Options									
SXJ	0	0		0		0	0		0
SXO	421	89	373.0%	338	24.6%	284	147	93.2%	234
SXV	0	0		0		0	0		0
Total	421	89	373.0%	338	24.6%	284	147	93.2%	234
Other Options									
	0	615	-100.0%	0		742	1,592	-53.4%	2,133
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	7,784	11,657	-33.2%	20,118	-61.3%	12,605	8,440	49.3%	18,800
Share Futures									
	0	0		0		0	0		0
Equity Options									
	53,680	52,707	1.8%	56,682	-5.3%	59,160	56,325	5.0%	96,957
Currency Options - USX									
	54	143	-62.2%	73	-26.0%	79	125	-36.8%	203
Total Futures									
	71,189	46,528	53.0%	104,948	-32.2%	95,536	62,330	53.3%	117,720
Total Options									
	63,657	65,742	-3.2%	78,090	-18.5%	74,214	67,530	9.9%	120,024
GRAND TOTAL	134,846	112,270	20.1%	183,038	-26.3%	169,750	129,860	30.7%	237,744

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/TSX 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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