

MONTRÉAL EXCHANGE

# Statistics



**Aug 2010**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Aug 2010	Aug 2009	% CHG	Jul 2010	% CHG	2010	2009	% CHG	Total 2009	Aug 2010	Aug 2009	% CHG	Jul 2010	% CHG	Aug 2010	YTD 2010
<b>Short-Term Interest Rate Futures</b>																
BAX	1,095,050	590,543	85.4%	915,882	19.6%	9,052,847	4,299,053	110.6%	7,668,781	428,649	298,724	43.5%	350,178	22.4%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>1,095,050</b>	<b>590,543</b>	<b>85.4%</b>	<b>915,882</b>	<b>19.6%</b>	<b>9,052,847</b>	<b>4,299,053</b>	<b>110.6%</b>	<b>7,668,781</b>	<b>428,649</b>	<b>298,724</b>	<b>43.5%</b>	<b>350,178</b>	<b>22.4%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>45,075</b>	<b>6,673</b>	<b>575.5%</b>	<b>36,075</b>	<b>24.9%</b>	<b>236,491</b>	<b>130,381</b>	<b>81.4%</b>	<b>234,861</b>	<b>97,996</b>	<b>65,413</b>	<b>49.8%</b>	<b>77,471</b>	<b>26.5%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	0	0		0		0	0		0	0	0		0		0	0
CGF	0	1,384	-100.0%	0		0	11,033	-100.0%	12,055	0	1,803	-100.0%	0		0	0
CGB	718,654	486,338	47.8%	336,995	113.3%	4,319,135	3,565,718	21.1%	5,310,537	167,242	110,729	51.0%	162,448	3.0%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>718,654</b>	<b>487,722</b>	<b>47.3%</b>	<b>336,995</b>	<b>113.3%</b>	<b>4,319,135</b>	<b>3,576,751</b>	<b>20.8%</b>	<b>5,322,592</b>	<b>167,242</b>	<b>112,532</b>	<b>48.6%</b>	<b>162,448</b>	<b>3.0%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>700</b>	<b>936</b>	<b>-25.2%</b>	<b>0</b>		<b>4,922</b>	<b>10,134</b>	<b>-51.4%</b>	<b>12,531</b>	<b>700</b>	<b>936</b>	<b>-25.2%</b>	<b>1,325</b>	<b>-47.2%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	259,647	270,196	-3.9%	242,060	7.3%	2,658,166	2,616,347	1.6%	4,157,917	147,282	109,114	35.0%	142,498	3.4%	0	0
SXM	0	0		0		0	0		0	0	0		0		0	0
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	0	0		0		0	0		0	0	0		0		0	0
SMJ	0	0		0		0	0		0	0	0		0		0	0
SCF	2	65	-96.9%	40	-95.0%	260	692	-62.4%	1,151	2	35	-94.3%	0		0	0
SXA	0	0		0		0	20	-100.0%	20	0	0		0		0	0
SXB	0	20	-100.0%	0		16	86	-81.4%	94	0	4	-100.0%	0		0	0
SXH	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
SXU	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>259,649</b>	<b>270,281</b>	<b>-3.9%</b>	<b>242,100</b>	<b>7.2%</b>	<b>2,658,442</b>	<b>2,617,195</b>	<b>1.6%</b>	<b>4,159,292</b>	<b>147,284</b>	<b>109,153</b>	<b>34.9%</b>	<b>142,498</b>	<b>3.4%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	8,898	1,318	575.1%	8,850	0.5%	51,201	22,678	125.8%	34,056	25,211	8,969	181.1%	21,777	15.8%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>8,898</b>	<b>1,318</b>	<b>575.1%</b>	<b>8,850</b>	<b>0.5%</b>	<b>51,201</b>	<b>22,678</b>	<b>125.8%</b>	<b>34,056</b>	<b>25,211</b>	<b>8,969</b>	<b>181.1%</b>	<b>21,777</b>	<b>15.8%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>0</b>	<b>10,263</b>	<b>-100.0%</b>	<b>0</b>		<b>107,943</b>	<b>242,259</b>	<b>-55.4%</b>	<b>311,004</b>	<b>0</b>	<b>94,350</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>0</b>
<b>Other Derivatives</b>	<b>0</b>	<b>0</b>		<b>4</b>	<b>-100.0%</b>	<b>4</b>	<b>17</b>	<b>-76.5%</b>	<b>43</b>	<b>259</b>	<b>267</b>	<b>-3.0%</b>	<b>259</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>0</b>
<b>ETF Options</b>	<b>269,342</b>	<b>292,341</b>	<b>-7.9%</b>	<b>163,515</b>	<b>64.7%</b>	<b>2,114,792</b>	<b>1,524,762</b>	<b>38.7%</b>	<b>2,783,762</b>	<b>596,841</b>	<b>578,469</b>	<b>3.2%</b>	<b>477,704</b>	<b>24.9%</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>0</b>
<b>Equity Options</b>	<b>1,405,790</b>	<b>1,032,887</b>	<b>36.1%</b>	<b>1,127,278</b>	<b>24.7%</b>	<b>10,015,623</b>	<b>9,307,943</b>	<b>7.6%</b>	<b>14,196,257</b>	<b>1,930,198</b>	<b>1,324,204</b>	<b>45.8%</b>	<b>1,732,844</b>	<b>11.4%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>1,311</b>	<b>2,718</b>	<b>-51.8%</b>	<b>1,138</b>	<b>15.2%</b>	<b>12,717</b>	<b>21,219</b>	<b>-40.1%</b>	<b>29,902</b>	<b>2,534</b>	<b>1,745</b>	<b>45.2%</b>	<b>2,322</b>	<b>9.1%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>2,073,353</b>	<b>1,348,546</b>	<b>53.7%</b>	<b>1,494,977</b>	<b>38.7%</b>	<b>16,030,424</b>	<b>10,492,999</b>	<b>52.8%</b>	<b>17,150,665</b>	<b>743,175</b>	<b>520,409</b>	<b>42.8%</b>	<b>655,124</b>	<b>13.4%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,731,116</b>	<b>1,347,136</b>	<b>28.5%</b>	<b>1,336,856</b>	<b>29.5%</b>	<b>12,543,689</b>	<b>11,259,376</b>	<b>11.4%</b>	<b>17,602,373</b>	<b>2,653,480</b>	<b>2,074,086</b>	<b>27.9%</b>	<b>2,313,443</b>	<b>14.7%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>3,804,469</b>	<b>2,695,682</b>	<b>41.1%</b>	<b>2,831,837</b>	<b>34.3%</b>	<b>28,574,117</b>	<b>21,752,392</b>	<b>31.4%</b>	<b>34,753,081</b>	<b>3,396,914</b>	<b>2,594,762</b>	<b>30.9%</b>	<b>2,968,826</b>	<b>14.4%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2010	Aug 2009	% CHG	Jul 2010	% CHG	2010	2009	% CHG	Total 2009
<b>Short-Term Interest Rate Futures</b>									
BAX	52,145	29,527	76.6%	43,613	19.6%	54,037	25,634	110.8%	45,918
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>52,145</b>	<b>29,527</b>	<b>76.6%</b>	<b>43,613</b>	<b>19.6%</b>	<b>54,037</b>	<b>25,634</b>	<b>110.8%</b>	<b>45,918</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,146</b>	<b>334</b>	<b>542.5%</b>	<b>1,718</b>	<b>24.9%</b>	<b>1,417</b>	<b>772</b>	<b>83.5%</b>	<b>1,407</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	0		0
CGF	0	69	-100.0%	0		0	83	-100.0%	89
CGB	34,222	24,317	40.7%	16,047	113.3%	26,163	21,703	20.6%	32,270
LGB	0	0		0		0	0		0
<b>Total</b>	<b>34,222</b>	<b>24,386</b>	<b>40.3%</b>	<b>16,047</b>	<b>113.3%</b>	<b>26,163</b>	<b>21,786</b>	<b>20.1%</b>	<b>32,359</b>
<b>Bond Options - OGB</b>	<b>33</b>	<b>47</b>	<b>-29.8%</b>	<b>0</b>		<b>31</b>	<b>64</b>	<b>-51.6%</b>	<b>78</b>
<b>Index Futures</b>									
SXF	12,364	13,510	-8.5%	11,527	7.3%	15,734	15,541	1.2%	24,717
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	0	3	-100.0%	2	-100.0%	2	6	-66.7%	9
SXA	0	1	-100.0%	0		0	0		0
SXB	0	1	-100.0%	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
<b>Total</b>	<b>12,364</b>	<b>13,515</b>	<b>-8.5%</b>	<b>11,529</b>	<b>7.2%</b>	<b>15,736</b>	<b>15,548</b>	<b>1.2%</b>	<b>24,728</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	424	66	542.4%	421	0.7%	301	137	119.7%	204
SXV	0	0		0		0	0		0
<b>Total</b>	<b>424</b>	<b>66</b>	<b>542.4%</b>	<b>421</b>	<b>0.7%</b>	<b>301</b>	<b>137</b>	<b>119.7%</b>	<b>204</b>
<b>Other Options</b>	<b>0</b>	<b>513</b>	<b>-100.0%</b>	<b>0</b>		<b>649</b>	<b>1,457</b>	<b>-55.5%</b>	<b>1,866</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>12,825</b>	<b>14,538</b>	<b>-11.8%</b>	<b>7,784</b>	<b>64.8%</b>	<b>12,634</b>	<b>9,200</b>	<b>37.3%</b>	<b>16,450</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>66,942</b>	<b>51,644</b>	<b>29.6%</b>	<b>53,680</b>	<b>24.7%</b>	<b>60,133</b>	<b>55,740</b>	<b>7.9%</b>	<b>84,837</b>
<b>Currency Options - USX</b>	<b>62</b>	<b>136</b>	<b>-54.4%</b>	<b>54</b>	<b>14.8%</b>	<b>77</b>	<b>126</b>	<b>-38.9%</b>	<b>178</b>
<b>Total Futures</b>	<b>98,731</b>	<b>67,428</b>	<b>46.4%</b>	<b>71,189</b>	<b>38.7%</b>	<b>95,936</b>	<b>62,968</b>	<b>52.4%</b>	<b>103,005</b>
<b>Total Options</b>	<b>82,432</b>	<b>67,278</b>	<b>22.5%</b>	<b>63,657</b>	<b>29.5%</b>	<b>75,242</b>	<b>67,496</b>	<b>11.5%</b>	<b>105,020</b>
<b>GRAND TOTAL</b>	<b>181,163</b>	<b>134,706</b>	<b>34.5%</b>	<b>134,846</b>	<b>34.3%</b>	<b>171,178</b>	<b>130,464</b>	<b>31.2%</b>	<b>208,025</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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