

MONTRÉAL EXCHANGE

# Statistics



**Oct 2010**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Oct 2010	Oct 2009	% CHG	Sep 2010	% CHG	2010	2009	% CHG	Total 2009	Oct 2010	Oct 2009	% CHG	Sep 2010	% CHG	Oct 2010	YTD 2010
<b>Short-Term Interest Rate Futures</b>																
BAX	966,619	1,120,568	-13.7%	1,463,201	-33.9%	11,482,667	6,107,870	88.0%	7,668,781	318,944	353,536	-9.8%	310,655	2.7%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>966,619</b>	<b>1,120,568</b>	<b>-13.7%</b>	<b>1,463,201</b>	<b>-33.9%</b>	<b>11,482,667</b>	<b>6,107,870</b>	<b>88.0%</b>	<b>7,668,781</b>	<b>318,944</b>	<b>353,536</b>	<b>-9.8%</b>	<b>310,655</b>	<b>2.7%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>39,425</b>	<b>30,315</b>	<b>30.1%</b>	<b>37,350</b>	<b>5.6%</b>	<b>313,266</b>	<b>177,308</b>	<b>76.7%</b>	<b>234,861</b>	<b>92,125</b>	<b>68,722</b>	<b>34.1%</b>	<b>69,275</b>	<b>33.0%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	0	0		232	-100.0%	232	0		0	82	0		82	0.0%	0	0
CGF	0	25	-100.0%	0		0	11,643	-100.0%	12,055	0	180	-100.0%	0		0	0
CGB	351,256	406,738	-13.6%	467,902	-24.9%	5,138,293	4,298,593	19.5%	5,310,537	163,429	147,663	10.7%	151,868	7.6%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>351,256</b>	<b>406,763</b>	<b>-13.6%</b>	<b>468,134</b>	<b>-25.0%</b>	<b>5,138,525</b>	<b>4,310,236</b>	<b>19.2%</b>	<b>5,322,592</b>	<b>163,511</b>	<b>147,843</b>	<b>10.6%</b>	<b>151,950</b>	<b>7.6%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>95</b>	<b>0</b>		<b>2,050</b>	<b>-95.4%</b>	<b>7,067</b>	<b>10,334</b>	<b>-31.6%</b>	<b>12,531</b>	<b>2,145</b>	<b>936</b>	<b>129.2%</b>	<b>2,050</b>	<b>4.6%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	191,770	336,814	-43.1%	527,315	-63.6%	3,377,251	3,483,318	-3.0%	4,157,917	134,306	118,954	12.9%	135,798	-1.1%	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	0	65	-100.0%	0		260	879	-70.4%	1,151	0	0		0		0	0
SXA	0	0		0		0	20	-100.0%	20	0	0		0		0	0
SXB	0	0		0		16	90	-82.2%	94	0	4	-100.0%	0		0	0
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	0		0		0	110	-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	
<b>Total</b>	<b>191,770</b>	<b>336,879</b>	<b>-43.1%</b>	<b>527,315</b>	<b>-63.6%</b>	<b>3,377,527</b>	<b>3,484,417</b>	<b>-3.1%</b>	<b>4,159,292</b>	<b>134,306</b>	<b>118,958</b>	<b>12.9%</b>	<b>135,798</b>	<b>-1.1%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	5,446	3,023	80.2%	7,677	-29.1%	64,324	30,096	113.7%	34,056	21,272	9,332	127.9%	20,281	4.9%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>5,446</b>	<b>3,023</b>	<b>80.2%</b>	<b>7,677</b>	<b>-29.1%</b>	<b>64,324</b>	<b>30,096</b>	<b>113.7%</b>	<b>34,056</b>	<b>21,272</b>	<b>9,332</b>	<b>127.9%</b>	<b>20,281</b>	<b>4.9%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>0</b>	<b>14,019</b>	<b>-100.0%</b>	<b>0</b>		<b>107,943</b>	<b>270,124</b>	<b>-60.0%</b>	<b>311,004</b>	<b>0</b>	<b>105,806</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>0</b>		<b>4</b>	<b>35</b>	<b>-88.6%</b>	<b>43</b>	<b>259</b>	<b>263</b>	<b>-1.5%</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>ETF Options</b>	<b>215,902</b>	<b>392,740</b>	<b>-45.0%</b>	<b>289,461</b>	<b>-25.4%</b>	<b>2,620,155</b>	<b>2,350,753</b>	<b>11.5%</b>	<b>2,783,762</b>	<b>505,883</b>	<b>636,589</b>	<b>-20.5%</b>	<b>594,034</b>	<b>-14.8%</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>1,562,296</b>	<b>1,302,232</b>	<b>20.0%</b>	<b>1,207,117</b>	<b>29.4%</b>	<b>12,785,036</b>	<b>11,770,573</b>	<b>8.6%</b>	<b>14,196,257</b>	<b>2,085,984</b>	<b>1,446,542</b>	<b>44.2%</b>	<b>2,032,245</b>	<b>2.6%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>881</b>	<b>2,776</b>	<b>-68.3%</b>	<b>810</b>	<b>8.8%</b>	<b>14,408</b>	<b>25,514</b>	<b>-43.5%</b>	<b>29,902</b>	<b>1,939</b>	<b>2,082</b>	<b>-6.9%</b>	<b>1,612</b>	<b>20.3%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>1,509,645</b>	<b>1,864,210</b>	<b>-19.0%</b>	<b>2,458,650</b>	<b>-38.6%</b>	<b>19,998,719</b>	<b>13,902,523</b>	<b>43.8%</b>	<b>17,150,665</b>	<b>616,761</b>	<b>620,337</b>	<b>-0.6%</b>	<b>598,403</b>	<b>3.1%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,824,045</b>	<b>1,745,105</b>	<b>4.5%</b>	<b>1,544,465</b>	<b>18.1%</b>	<b>15,912,199</b>	<b>14,634,702</b>	<b>8.7%</b>	<b>17,602,373</b>	<b>2,709,348</b>	<b>2,270,009</b>	<b>19.4%</b>	<b>2,719,497</b>	<b>-0.4%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>3,333,690</b>	<b>3,609,315</b>	<b>-7.6%</b>	<b>4,003,115</b>	<b>-16.7%</b>	<b>35,910,922</b>	<b>28,537,260</b>	<b>25.8%</b>	<b>34,753,081</b>	<b>3,326,368</b>	<b>2,890,609</b>	<b>15.1%</b>	<b>3,318,159</b>	<b>0.2%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Oct 2010	Oct 2009	% CHG	Sep 2010	% CHG	2010	2009	% CHG	Total 2009
<b>Short-Term Interest Rate Futures</b>									
BAX	48,331	53,360	-9.4%	69,676	-30.6%	55,030	29,120	89.0%	36,734
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>48,331</b>	<b>53,360</b>	<b>-9.4%</b>	<b>69,676</b>	<b>-30.6%</b>	<b>55,030</b>	<b>29,120</b>	<b>89.0%</b>	<b>36,734</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>1,971</b>	<b>1,444</b>	<b>36.5%</b>	<b>1,779</b>	<b>10.8%</b>	<b>1,509</b>	<b>841</b>	<b>79.4%</b>	<b>1,126</b>
<b>Bond Futures</b>									
CGZ	0	0		11	-100.0%	1	0		0
CGF	0	1	-100.0%	0		0	69	-100.0%	71
CGB	17,563	19,368	-9.3%	22,281	-21.2%	24,915	20,852	19.5%	25,816
LGB	0	0		0		0	0		0
<b>Total</b>	<b>17,563</b>	<b>19,369</b>	<b>-9.3%</b>	<b>22,292</b>	<b>-21.2%</b>	<b>24,916</b>	<b>20,921</b>	<b>19.1%</b>	<b>25,887</b>
<b>Bond Options - OGB</b>	<b>5</b>	<b>0</b>		<b>98</b>	<b>-94.9%</b>	<b>35</b>	<b>52</b>	<b>-32.7%</b>	<b>63</b>
<b>Index Futures</b>									
SXF	9,588	16,039	-40.2%	25,110	-61.8%	16,057	16,561	-3.0%	19,774
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%	0		1	6	-83.3%	7
SXA	0	0		0		0	0		0
SXB	0	0		0		0	0		0
SXH	0	0		0		0	0		0
SXY	0	0		0		0	1	-100.0%	1
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>9,588</b>	<b>16,042</b>	<b>-40.2%</b>	<b>25,110</b>	<b>-61.8%</b>	<b>16,058</b>	<b>16,568</b>	<b>-3.1%</b>	<b>19,782</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	272	144	88.9%	366	-25.7%	305	145	110.3%	164
SXV	0	0		0		0	0		0
<b>Total</b>	<b>272</b>	<b>144</b>	<b>88.9%</b>	<b>366</b>	<b>-25.7%</b>	<b>305</b>	<b>145</b>	<b>110.3%</b>	<b>164</b>
<b>Other Options</b>	<b>0</b>	<b>668</b>	<b>-100.0%</b>	<b>0</b>		<b>519</b>	<b>1,298</b>	<b>-60.0%</b>	<b>1,493</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>10,796</b>	<b>18,194</b>	<b>-40.7%</b>	<b>13,774</b>	<b>-21.6%</b>	<b>12,564</b>	<b>11,159</b>	<b>12.6%</b>	<b>13,160</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>78,115</b>	<b>62,011</b>	<b>26.0%</b>	<b>57,482</b>	<b>35.9%</b>	<b>61,666</b>	<b>56,319</b>	<b>9.5%</b>	<b>67,870</b>
<b>Currency Options - USX</b>	<b>44</b>	<b>132</b>	<b>-66.7%</b>	<b>39</b>	<b>12.8%</b>	<b>69</b>	<b>121</b>	<b>-43.0%</b>	<b>142</b>
<b>Total Futures</b>	<b>75,482</b>	<b>88,771</b>	<b>-15.0%</b>	<b>117,078</b>	<b>-35.5%</b>	<b>96,004</b>	<b>66,609</b>	<b>44.1%</b>	<b>82,403</b>
<b>Total Options</b>	<b>91,203</b>	<b>82,593</b>	<b>10.4%</b>	<b>73,538</b>	<b>24.0%</b>	<b>76,667</b>	<b>69,935</b>	<b>9.6%</b>	<b>84,018</b>
<b>GRAND TOTAL</b>	<b>166,685</b>	<b>171,364</b>	<b>-2.7%</b>	<b>190,616</b>	<b>-12.6%</b>	<b>172,671</b>	<b>136,544</b>	<b>26.5%</b>	<b>166,421</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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