

MONTRÉAL EXCHANGE

Statistics



May 2011

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	May 2011	May 2010	% CHG	Apr 2011	% CHG	2011	2010	% CHG	Total 2010	May 2011	May 2010	% CHG	Apr 2011	% CHG	May 2011	YTD 2011
Short-Term Interest Rate Futures																
BAX	2,092,495	1,163,780	79.8%	1,828,627	14.4%	8,777,204	5,770,600	52.1%	13,698,870	696,250	384,248	81.2%	591,391	17.7%	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	2,092,495	1,163,780	79.8%	1,828,627	14.4%	8,777,204	5,770,600	52.1%	13,698,870	696,250	384,248	81.2%	591,391	17.7%	0	0
Short-Term Interest Rate Options - OBX	46,314	20,414	126.9%	97,509	-52.5%	270,334	135,995	98.8%	349,675	138,269	73,514	88.1%	120,960	14.3%	0	0
Bond Futures																
CGZ	0	0		144	-100.0%	899	0		611	0	0	0	0		0	0
CGF	0	0		0		0	0		0	0	0	0	0		0	0
CGB	974,326	956,020	1.9%	496,700	96.2%	3,274,985	2,785,652	17.6%	6,405,525	195,846	167,359	17.0%	178,060	10.0%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	974,326	956,020	1.9%	496,844	96.1%	3,275,884	2,785,652	17.6%	6,406,136	195,846	167,359	17.0%	178,060	10.0%	0	0
Bond Options - OGB	2,977	1,325	124.7%	0		5,962	4,222	41.2%	9,742	2,977	1,325	124.7%	2,800	6.3%	0	0
Index Futures																
SXF	267,154	371,998	-28.2%	232,211	15.0%	1,469,980	1,596,853	-7.9%	4,070,604	122,202	119,855	2.0%	120,943	1.0%	0	0
SXM	14,681	0		0		14,681	0		0	1,778	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	0	130	-100.0%	2	-100.0%	4	136	-97.1%	261	0	24	-100.0%	0		0	0
SXA	0	0		0		0	0		0	0	0	0	0		0	0
SXB	0	0		0		0	16	-100.0%	16	0	0	0	0		0	0
SXH	0	0		0		0	0		0	0	0	0	0		0	0
SXY	0	0		0		0	0		0	0	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	281,835	372,128	-24.3%	232,213	21.4%	1,484,665	1,597,005	-7.0%	4,070,881	123,980	119,879	3.4%	120,943	2.5%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	10,422	6,234	67.2%	8,060	29.3%	45,908	26,015	76.5%	77,820	19,405	13,994	38.7%	13,973	38.9%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	10,422	6,234	67.2%	8,060	29.3%	45,908	26,015	76.5%	77,820	19,405	13,994	38.7%	13,973	38.9%	0	0
Other Options	0	0		0		0	107,943	-100.0%	107,943	0	0		0		0	0
Other Derivatives	0	0		0		0	0		144	194	259	-25.1%	194	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	321,544	455,011	-29.3%	169,611	89.6%	1,317,003	1,239,265	6.3%	3,312,650	462,666	667,873	-30.7%	412,512	12.2%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	1,723,410	1,399,180	23.2%	1,816,054	-5.1%	9,474,408	6,235,547	51.9%	16,245,341	2,615,241	1,721,032	52.0%	2,643,468	-1.1%	0	0
Currency Options - USX	1,323	2,891	-54.2%	1,284	3.0%	7,141	8,659	-17.5%	17,705	1,379	2,786	-50.5%	1,031	33.8%	0	0
Total Futures	3,348,656	2,491,928	34.4%	2,557,684	30.9%	13,537,753	10,153,257	33.3%	24,175,887	1,016,076	671,486	51.3%	890,394	14.1%	0	0
Total Options	2,105,990	1,885,055	11.7%	2,092,518	0.6%	11,120,756	7,757,646	43.4%	20,120,876	3,239,937	2,480,524	30.6%	3,194,744	1.4%	0	0
GRAND TOTAL	5,454,646	4,376,983	24.6%	4,650,202	17.3%	24,658,509	17,910,903	37.7%	44,296,907	4,256,207	3,152,269	35.0%	4,085,332	4.2%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2011	May 2010	% CHG	Apr 2011	% CHG	2011	2010	% CHG	Total 2010
Short-Term Interest Rate Futures									
BAX	99,643	58,189	71.2%	91,431	9.0%	84,868	55,750	52.2%	131,167
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	99,643	58,189	71.2%	91,431	9.0%	84,868	55,750	52.2%	131,167
Short-Term Interest Rate Options - OBX	2,205	1,021	116.0%	4,875	-54.8%	2,618	1,319	98.5%	3,364
Bond Futures									
CGZ	0	0		7	-100.0%	9	0		6
CGF	0	0		0		0	0		0
CGB	46,396	47,801	-2.9%	24,835	86.8%	31,916	27,463	16.2%	61,898
LGB	0	0		0		0	0		0
Total	46,396	47,801	-2.9%	24,842	86.8%	31,925	27,463	16.2%	61,904
Bond Options - OGB	142	66	115.2%	0		60	43	39.5%	96
Index Futures									
SXF	12,722	18,600	-31.6%	11,611	9.6%	13,886	15,309	-9.3%	38,610
SXM	864	0		0		173	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	6	-100.0%	0		0	1	-100.0%	3
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	0		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	13,586	18,606	-27.0%	11,611	17.0%	14,059	15,310	-8.2%	38,613
Index Options									
SXJ	0	0		0		0	0		0
SXO	496	312	59.0%	403	23.1%	450	245	83.7%	735
SXV	0	0		0		0	0		0
Total	496	312	59.0%	403	23.1%	450	245	83.7%	735
Other Options	0	0		0		0	1,039	-100.0%	1,039
Other Derivatives	0	0		0		0	0		1
ETF Futures	0	0		0		0	0		0
ETF Options	15,311	22,959	-33.3%	8,482	80.5%	12,773	12,069	5.8%	31,598
Share Futures	0	0		0		0	0		0
Equity Options	82,067	69,959	17.3%	90,803	-9.6%	92,165	60,752	51.7%	155,533
Currency Options - USX	63	145	-56.6%	64	-1.6%	68	85	-20.0%	170
Total Futures	159,625	124,596	28.1%	127,884	24.8%	130,852	98,523	32.8%	231,684

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

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