

MONTRÉAL EXCHANGE

Statistics



Jun 2011

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jun 2011	Jun 2010	% CHG	May 2011	% CHG	2011	2010	% CHG	Total 2010	Jun 2011	Jun 2010	% CHG	May 2011	% CHG	Jun 2011	YTD 2011
Short-Term Interest Rate Futures																
BAX	2,678,804	1,271,315	110.7%	2,092,495	28.0%	11,456,008	7,041,915	62.7%	13,698,870	620,261	323,722	91.6%	696,250	-10.9%	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
Total	2,678,804	1,271,315	110.7%	2,092,495	28.0%	11,456,008	7,041,915	62.7%	13,698,870	620,261	323,722	91.6%	696,250	-10.9%	0	0
Short-Term Interest Rate Options - OBX	89,355	19,346	361.9%	46,314	92.9%	359,689	155,341	131.5%	349,675	131,030	51,191	156.0%	138,269	-5.2%	0	0
Bond Futures																
CGZ	0	0		0		899	0		611	0	0		0		0	0
CGF	0	0		0		0	0		0	0	0		0		0	0
CGB	639,665	477,834	33.9%	974,326	-34.3%	3,914,650	3,263,486	20.0%	6,405,525	195,837	154,837	26.5%	195,846	-0.0%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	639,665	477,834	33.9%	974,326	-34.3%	3,915,549	3,263,486	20.0%	6,406,136	195,837	154,837	26.5%	195,846	-0.0%	0	0
Bond Options - OGB	0	0		2,977	-100.0%	5,962	4,222	41.2%	9,742	2,977	1,325	124.7%	2,977	0.0%	0	0
Index Futures																
SXF	539,300	559,606	-3.6%	267,154	101.9%	2,009,280	2,156,459	-6.8%	4,070,604	121,391	134,237	-9.6%	122,202	-0.7%	0	0
SXM	16,024	0		14,681	9.1%	30,705	0		0	2,266	0		1,778	27.4%	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	0	82	-100.0%	0		4	218	-98.2%	261	0	2	-100.0%	0		0	0
SXA	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
SXH	0	0		0		0	0		0	0	0		0		0	0
SXY	0	0		0		0	0		0	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
Total	555,324	559,688	-0.8%	281,835	97.0%	2,039,989	2,156,693	-5.4%	4,070,881	123,657	134,239	-7.9%	123,980	-0.3%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	9,974	7,438	34.1%	10,422	-4.3%	55,882	33,453	67.0%	77,820	11,495	17,127	-32.9%	19,405	-40.8%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	9,974	7,438	34.1%	10,422	-4.3%	55,882	33,453	67.0%	77,820	11,495	17,127	-32.9%	19,405	-40.8%	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	0	259	-100.0%	194	-100.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	509,267	442,670	15.0%	321,544	58.4%	1,826,270	1,681,935	8.6%	3,312,650	486,581	542,084	-10.2%	462,666	5.2%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	1,681,524	1,247,008	34.8%	1,723,410	-2.4%	11,155,932	7,482,555	49.1%	16,245,341	2,788,823	1,821,393	53.1%	2,615,241	6.6%	0	0
Currency Options - USX	851	1,609	-47.1%	1,323	-35.7%	7,992	10,268	-22.2%	17,705	1,226	2,338	-47.6%	1,379	-11.1%	0	0
Total Futures	3,873,793	2,308,837	67.8%	3,348,656	15.7%	17,411,546	12,462,094	39.7%	24,175,887	939,755	612,798	53.4%	1,016,076	-7.5%	0	0
Total Options	2,290,971	1,718,071	33.3%	2,105,990	8.8%	13,411,727	9,475,717	41.5%	20,120,876	3,422,132	2,435,458	40.5%	3,239,937	5.6%	0	0
GRAND TOTAL	6,164,764	4,026,908	53.1%	5,454,646	13.0%	30,823,273	21,937,811	40.5%	44,296,907	4,361,887	3,048,515	43.1%	4,256,207	2.5%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2011	Jun 2010	% CHG	May 2011	% CHG	2011	2010	% CHG	Total 2010
Short-Term Interest Rate Futures									
BAX	121,764	57,787	110.7%	99,643	22.2%	91,017	56,090	62.3%	109,306
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	121,764	57,787	110.7%	99,643	22.2%	91,017	56,090	62.3%	109,306
Short-Term Interest Rate Options - OBX	4,062	879	362.1%	2,205	84.2%	2,858	1,245	129.6%	2,803
Bond Futures									
CGZ	0	0		0		8	0		5
CGF	0	0		0		0	0		0
CGB	29,076	21,720	33.9%	46,396	-37.3%	31,443	26,505	18.6%	51,582
LGB	0	0		0		0	0		0
Total	29,076	21,720	33.9%	46,396	-37.3%	31,451	26,505	18.7%	51,587
Bond Options - OGB	0	0		142	-100.0%	50	36	38.9%	80
Index Futures									
SXF	24,514	25,437	-3.6%	12,722	92.7%	15,657	16,997	-7.9%	32,175
SXM	728	0		864	-15.7%	265	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	4	-100.0%	0		0	2	-100.0%	2
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	25,242	25,441	-0.8%	13,586	85.8%	15,922	16,999	-6.3%	32,177
Index Options									
SXJ	0	0		0		0	0		0
SXO	453	338	34.0%	496	-8.7%	451	261	72.8%	612
SXV	0	0		0		0	0		0
Total	453	338	34.0%	496	-8.7%	451	261	72.8%	612
Other Options	0	0		0		0	866	-100.0%	866
Other Derivatives	0	0		0		0	0		1
ETF Futures	0	0		0		0	0		0
ETF Options	23,147	20,118	15.1%	15,311	51.2%	14,503	13,408	8.2%	26,329
Share Futures	0	0		0		0	0		0
Equity Options	76,433	56,682	34.8%	82,067	-6.9%	89,543	60,073	49.1%	129,611
Currency Options - USX	39	73	-46.6%	63	-38.1%	64	83	-22.9%	142
Total Futures	176,082	104,948	67.8%	159,625	10.3%	138,390	99,594	39.0%	193,070

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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