

MONTRÉAL EXCHANGE

# Statistics



**Jul 2011**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jul 2011	Jul 2010	% CHG	Jun 2011	% CHG	2011	2010	% CHG	Total 2010	Jul 2011	Jul 2010	% CHG	Jun 2011	% CHG	Jul 2011	YTD 2011
<b>Short-Term Interest Rate Futures</b>																
BAX	2,098,279	915,882	129.1%	2,678,804	-21.7%	13,554,287	7,957,797	70.3%	13,698,870	629,909	350,178	79.9%	620,261	1.6%	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
<b>Total</b>	<b>2,098,279</b>	<b>915,882</b>	<b>129.1%</b>	<b>2,678,804</b>	<b>-21.7%</b>	<b>13,554,287</b>	<b>7,957,797</b>	<b>70.3%</b>	<b>13,698,870</b>	<b>629,909</b>	<b>350,178</b>	<b>79.9%</b>	<b>620,261</b>	<b>1.6%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>81,853</b>	<b>36,075</b>	<b>126.9%</b>	<b>89,355</b>	<b>-8.4%</b>	<b>441,542</b>	<b>191,416</b>	<b>130.7%</b>	<b>349,675</b>	<b>160,919</b>	<b>77,471</b>	<b>107.7%</b>	<b>131,030</b>	<b>22.8%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	12,809	0		0		13,708	0		611	3,003	0		0		0	0
CGF	21,851	0		0		21,851	0		0	3,250	0		0		0	0
CGB	483,398	336,995	43.4%	639,665	-24.4%	4,398,048	3,600,481	22.2%	6,405,525	198,570	162,448	22.2%	195,837	1.4%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>518,058</b>	<b>336,995</b>	<b>53.7%</b>	<b>639,665</b>	<b>-19.0%</b>	<b>4,433,607</b>	<b>3,600,481</b>	<b>23.1%</b>	<b>6,406,136</b>	<b>204,823</b>	<b>162,448</b>	<b>26.1%</b>	<b>195,837</b>	<b>4.6%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>5,962</b>	<b>4,222</b>	<b>41.2%</b>	<b>9,742</b>	<b>2,977</b>	<b>1,325</b>	<b>124.7%</b>	<b>2,977</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	199,207	242,060	-17.7%	539,300	-63.1%	2,208,487	2,398,519	-7.9%	4,070,604	122,088	142,498	-14.3%	121,391	0.6%	0	0
SXM	9,951	0		16,024	-37.9%	40,656	0		0	2,294	0		2,266	1.2%	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	40	-95.0%	0		6	258	-97.7%	261	2	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
<b>Total</b>	<b>209,160</b>	<b>242,100</b>	<b>-13.6%</b>	<b>555,324</b>	<b>-62.3%</b>	<b>2,249,149</b>	<b>2,398,793</b>	<b>-6.2%</b>	<b>4,070,881</b>	<b>124,384</b>	<b>142,498</b>	<b>-12.7%</b>	<b>123,657</b>	<b>0.6%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	8,200	8,850	-7.3%	9,974	-17.8%	64,082	42,303	51.5%	77,820	13,545	21,777	-37.8%	11,495	17.8%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>8,200</b>	<b>8,850</b>	<b>-7.3%</b>	<b>9,974</b>	<b>-17.8%</b>	<b>64,082</b>	<b>42,303</b>	<b>51.5%</b>	<b>77,820</b>	<b>13,545</b>	<b>21,777</b>	<b>-37.8%</b>	<b>11,495</b>	<b>17.8%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>107,943</b>	<b>-100.0%</b>	<b>107,943</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>Other Derivatives</b>	<b>0</b>	<b>4</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>4</b>	<b>-100.0%</b>	<b>144</b>	<b>0</b>	<b>259</b>	<b>-100.0%</b>	<b>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>247,044</b>	<b>163,515</b>	<b>51.1%</b>	<b>509,267</b>	<b>-51.5%</b>	<b>2,073,314</b>	<b>1,845,450</b>	<b>12.3%</b>	<b>3,312,650</b>	<b>570,691</b>	<b>477,704</b>	<b>19.5%</b>	<b>486,581</b>	<b>17.3%</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>1,841,817</b>	<b>1,127,278</b>	<b>63.4%</b>	<b>1,681,524</b>	<b>9.5%</b>	<b>12,997,749</b>	<b>8,609,833</b>	<b>51.0%</b>	<b>16,245,341</b>	<b>2,504,752</b>	<b>1,732,844</b>	<b>44.5%</b>	<b>2,788,823</b>	<b>-10.2%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>1,695</b>	<b>1,138</b>	<b>48.9%</b>	<b>851</b>	<b>99.2%</b>	<b>9,687</b>	<b>11,406</b>	<b>-15.1%</b>	<b>17,705</b>	<b>1,747</b>	<b>2,322</b>	<b>-24.8%</b>	<b>1,226</b>	<b>42.5%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>2,825,497</b>	<b>1,494,977</b>	<b>89.0%</b>	<b>3,873,793</b>	<b>-27.1%</b>	<b>20,237,043</b>	<b>13,957,071</b>	<b>45.0%</b>	<b>24,175,887</b>	<b>959,116</b>	<b>655,124</b>	<b>46.4%</b>	<b>939,755</b>	<b>2.1%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>2,180,609</b>	<b>1,336,856</b>	<b>63.1%</b>	<b>2,290,971</b>	<b>-4.8%</b>	<b>15,592,336</b>	<b>10,812,573</b>	<b>44.2%</b>	<b>20,120,876</b>	<b>3,254,631</b>	<b>2,313,443</b>	<b>40.7%</b>	<b>3,422,132</b>	<b>-4.9%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>5,006,106</b>	<b>2,831,837</b>	<b>76.8%</b>	<b>6,164,764</b>	<b>-18.8%</b>	<b>35,829,379</b>	<b>24,769,648</b>	<b>44.7%</b>	<b>44,296,907</b>	<b>4,213,747</b>	<b>2,968,826</b>	<b>41.9%</b>	<b>4,361,887</b>	<b>-3.4%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2011	Jul 2010	% CHG	Jun 2011	% CHG	2011	2010	% CHG	Total 2010
<b>Short-Term Interest Rate Futures</b>									
BAX	104,914	43,613	140.6%	121,764	-13.8%	93,002	54,307	71.3%	93,691
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>104,914</b>	<b>43,613</b>	<b>140.6%</b>	<b>121,764</b>	<b>-13.8%</b>	<b>93,002</b>	<b>54,307</b>	<b>71.3%</b>	<b>93,691</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>4,093</b>	<b>1,718</b>	<b>138.2%</b>	<b>4,062</b>	<b>0.8%</b>	<b>3,035</b>	<b>1,313</b>	<b>131.2%</b>	<b>2,403</b>
<b>Bond Futures</b>									
CGZ	640	0		0		98	0		4
CGF	1,093	0		0		156	0		0
CGB	24,170	16,047	50.6%	29,076	-16.9%	30,404	25,011	21.6%	44,213
LGB	0	0		0		0	0		0
<b>Total</b>	<b>25,903</b>	<b>16,047</b>	<b>61.4%</b>	<b>29,076</b>	<b>-10.9%</b>	<b>30,658</b>	<b>25,011</b>	<b>22.6%</b>	<b>44,217</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>43</b>	<b>31</b>	<b>38.7%</b>	<b>68</b>
<b>Index Futures</b>									
SXF	9,960	11,527	-13.6%	24,514	-59.4%	14,844	16,216	-8.5%	27,579
SXM	498	0		728	-31.6%	299	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	2	-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
<b>Total</b>	<b>10,458</b>	<b>11,529</b>	<b>-9.3%</b>	<b>25,242</b>	<b>-58.6%</b>	<b>15,143</b>	<b>16,218</b>	<b>-6.6%</b>	<b>27,581</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	410	421	-2.6%	453	-9.5%	445	284	56.7%	525
SXV	0	0		0		0	0		0
<b>Total</b>	<b>410</b>	<b>421</b>	<b>-2.6%</b>	<b>453</b>	<b>-9.5%</b>	<b>445</b>	<b>284</b>	<b>56.7%</b>	<b>525</b>
<b>Other Options</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>742</b>	<b>-100.0%</b>	<b>742</b>
<b>Other Derivatives</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>1</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>12,353</b>	<b>7,784</b>	<b>58.7%</b>	<b>23,147</b>	<b>-46.6%</b>	<b>14,199</b>	<b>12,605</b>	<b>12.6%</b>	<b>22,571</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>92,091</b>	<b>53,680</b>	<b>71.6%</b>	<b>76,433</b>	<b>20.5%</b>	<b>89,907</b>	<b>59,160</b>	<b>52.0%</b>	<b>111,095</b>
<b>Currency Options - USX</b>	<b>85</b>	<b>54</b>	<b>57.4%</b>	<b>39</b>	<b>117.9%</b>	<b>67</b>	<b>79</b>	<b>-15.2%</b>	<b>121</b>
<b>Total Futures</b>	<b>141,275</b>	<b>71,189</b>	<b>98.5%</b>	<b>176,082</b>	<b>-19.8%</b>	<b>138,803</b>	<b>95,536</b>	<b>45.3%</b>	<b>165,489</b>

# 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

## SHARE FUTURES

---

All reported futures and options figures represent executed data.

BAX®, ONX®, OBX®, CGZ®, CGF®, CGB®, LGB®, OGB® and USX® are registered trademarks of Bourse de Montréal Inc.

OIS-MX™, SXF™, SXM™, SCF™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.