

MONTRÉAL EXCHANGE

Statistics



Aug 2011

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Aug 2011	Aug 2010	% CHG	Jul 2011	% CHG	2011	2010	% CHG	Total 2010	Aug 2011	Aug 2010	% CHG	Jul 2011	% CHG	Aug 2011	YTD 2011
Short-Term Interest Rate Futures																
BAX	2,021,319	1,095,050	84.6%	2,098,279	-3.7%	15,575,606	9,052,847	72.1%	13,698,870	490,403	428,649	14.4%	629,909	-22.1%	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	2,021,319	1,095,050	84.6%	2,098,279	-3.7%	15,575,606	9,052,847	72.1%	13,698,870	490,403	428,649	14.4%	629,909	-22.1%	0	0
Short-Term Interest Rate Options - OBX	73,260	45,075	62.5%	81,853	-10.5%	514,802	236,491	117.7%	349,675	151,680	97,996	54.8%	160,919	-5.7%	0	0
Bond Futures																
CGZ	18,235	0		12,809	42.4%	31,943	0		611	4,205	0		3,003	40.0%	0	0
CGF	19,818	0		21,851	-9.3%	41,669	0		0	4,394	0		3,250	35.2%	0	0
CGB	1,032,946	718,654	43.7%	483,398	113.7%	5,430,994	4,319,135	25.7%	6,405,525	203,718	167,242	21.8%	198,570	2.6%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	1,070,999	718,654	49.0%	518,058	106.7%	5,504,606	4,319,135	27.4%	6,406,136	212,317	167,242	27.0%	204,823	3.7%	0	0
Bond Options - OGB	1,632	700	133.1%	0	0	7,594	4,922	54.3%	9,742	1,577	700	125.3%	2,977	-47.0%	0	0
Index Futures																
SXF	405,994	259,647	56.4%	199,207	103.8%	2,614,481	2,658,166	-1.6%	4,070,604	129,915	147,282	-11.8%	122,088	6.4%	0	0
SXM	18,442	0		9,951	85.3%	59,098	0		0	4,382	0		2,294	91.0%	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	126	2	6200.0%	2	6200.0%	132	260	-49.2%	261	0	2	-100.0%	2	-100.0%	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	424,562	259,649	63.5%	209,160	103.0%	2,673,711	2,658,442	0.6%	4,070,881	134,297	147,284	-8.8%	124,384	8.0%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	5,909	8,898	-33.6%	8,200	-27.9%	69,991	51,201	36.7%	77,820	13,443	25,211	-46.7%	13,545	-0.8%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	5,909	8,898	-33.6%	8,200	-27.9%	69,991	51,201	36.7%	77,820	13,443	25,211	-46.7%	13,545	-0.8%	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	4	-100.0%	144	0	259	-100.0%	0		0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	385,349	269,342	43.1%	247,044	56.0%	2,458,663	2,114,792	16.3%	3,312,650	589,711	596,841	-1.2%	570,691	3.3%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	2,194,312	1,405,790	56.1%	1,841,817	19.1%	15,192,061	10,015,623	51.7%	16,245,341	2,657,857	1,930,198	37.7%	2,504,752	6.1%	0	0
Currency Options - USX	2,646	1,311	101.8%	1,695	56.1%	12,333	12,717	-3.0%	17,705	1,858	2,534	-26.7%	1,747	6.4%	0	0
Total Futures	3,516,880	2,073,353	69.6%	2,825,497	24.5%	23,753,923	16,030,424	48.2%	24,175,887	837,017	743,175	12.6%	959,116	-12.7%	0	0
Total Options	2,663,108	1,731,116	53.8%	2,180,609	22.1%	18,255,444	12,543,689	45.5%	20,120,876	3,416,126	2,653,480	28.7%	3,254,631	5.0%	0	0
GRAND TOTAL	6,179,988	3,804,469	62.4%	5,006,106	23.4%	42,009,367	28,574,117	47.0%	44,296,907	4,253,143	3,396,914	25.2%	4,213,747	0.9%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2011	Aug 2010	% CHG	Jul 2011	% CHG	2011	2010	% CHG	Total 2010
Short-Term Interest Rate Futures									
BAX	91,878	52,145	76.2%	104,914	-12.4%	92,862	54,037	71.8%	81,980
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	91,878	52,145	76.2%	104,914	-12.4%	92,862	54,037	71.8%	81,980
Short-Term Interest Rate Options - OBX	3,330	2,146	55.2%	4,093	-18.6%	3,072	1,417	116.8%	2,103
Bond Futures									
CGZ	829	0		640	29.5%	189	0		4
CGF	901	0		1,093	-17.6%	249	0		0
CGB	46,952	34,222	37.2%	24,170	94.3%	32,472	26,163	24.1%	38,686
LGB	0	0		0		0	0		0
Total	48,682	34,222	42.3%	25,903	87.9%	32,910	26,163	25.8%	38,690
Bond Options - OGB	74	33	124.2%	0		47	31	51.6%	60
Index Futures									
SXF	18,454	12,364	49.3%	9,960	85.3%	15,295	15,734	-2.8%	24,131
SXM	922	0		498	85.1%	376	0		0
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	6	0		0		1	2	-50.0%	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	19,382	12,364	56.8%	10,458	85.3%	15,672	15,736	-0.4%	24,133
Index Options									
SXJ	0	0		0		0	0		0
SXO	269	424	-36.6%	410	-34.4%	423	301	40.5%	459
SXV	0	0		0		0	0		0
Total	269	424	-36.6%	410	-34.4%	423	301	40.5%	459
Other Options	0	0		0		0	649	-100.0%	649
Other Derivatives	0	0		0		0	0		1
ETF Futures	0	0		0		0	0		0
ETF Options	17,519	12,825	36.6%	12,353	41.8%	14,609	12,634	15.6%	19,747
Share Futures	0	0		0		0	0		0
Equity Options	99,741	66,942	49.0%	92,091	8.3%	91,136	60,133	51.6%	97,208
Currency Options - USX	120	62	93.5%	85	41.2%	73	77	-5.2%	106
Total Futures	159,942	98,731	62.0%	141,275	13.2%	141,444	95,936	47.4%	144,803

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

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