

MONTRÉAL EXCHANGE

Statistics



Sep 2011

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Sep 2011	Sep 2010	% CHG	Aug 2011	% CHG	2011	2010	% CHG	Total 2010	Sep 2011	Sep 2010	% CHG	Aug 2011	% CHG	Sep 2011	YTD 2011
Short-Term Interest Rate Futures																
BAX	1,368,101	1,463,201	-6.5%	2,021,319	-32.3%	16,943,707	10,516,048	61.1%	13,698,870	419,008	310,655	34.9%	490,403	-14.6%	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
Total	1,368,101	1,463,201	-6.5%	2,021,319	-32.3%	16,943,707	10,516,048	61.1%	13,698,870	419,008	310,655	34.9%	490,403	-14.6%	0	0
Short-Term Interest Rate Options - OBX	41,480	37,350	11.1%	73,260	-43.4%	556,282	273,841	103.1%	349,675	136,445	69,275	97.0%	151,680	-10.0%	0	0
Bond Futures																
CGZ	9,332	232	3922.4%	18,235	-48.8%	41,275	232	17690.9%	611	2,469	82	2911.0%	4,205	-41.3%	0	0
CGF	15,744	0		19,818	-20.6%	57,413	0		0	3,291	0		4,394	-25.1%	0	0
CGB	566,876	467,902	21.2%	1,032,946	-45.1%	5,997,870	4,787,037	25.3%	6,405,525	169,681	151,868	11.7%	203,718	-16.7%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	591,952	468,134	26.4%	1,070,999	-44.7%	6,096,558	4,787,269	27.3%	6,406,136	175,441	151,950	15.5%	212,317	-17.4%	0	0
Bond Options - OGB	0	2,050	-100.0%	1,632	-100.0%	7,594	6,972	8.9%	9,742	1,577	2,050	-23.1%	1,577	0.0%	0	0
Index Futures																
SXF	606,943	527,315	15.1%	405,994	49.5%	3,221,424	3,185,481	1.1%	4,070,604	133,990	135,798	-1.3%	129,915	3.1%	0	0
SXM	13,152	0		18,442	-28.7%	72,250	0		0	889	0		4,382	-79.7%	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	6	0		126	-95.2%	138	260	-46.9%	261	0	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	620,101	527,315	17.6%	424,562	46.1%	3,293,812	3,185,757	3.4%	4,070,881	134,879	135,798	-0.7%	134,297	0.4%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	8,033	7,677	4.6%	5,909	35.9%	78,024	58,878	32.5%	77,820	13,950	20,281	-31.2%	13,443	3.8%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	8,033	7,677	4.6%	5,909	35.9%	78,024	58,878	32.5%	77,820	13,950	20,281	-31.2%	13,443	3.8%	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	422,314	289,461	45.9%	385,349	9.6%	2,880,977	2,404,253	19.8%	3,312,650	542,063	594,034	-8.7%	589,711	-8.1%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	2,519,108	1,207,117	108.7%	2,194,312	14.8%	17,711,169	11,222,740	57.8%	16,245,341	2,979,899	2,032,245	46.6%	2,657,857	12.1%	0	0
Currency Options - USX	1,064	810	31.4%	2,646	-59.8%	13,397	13,527	-1.0%	17,705	1,605	1,612	-0.4%	1,858	-13.6%	0	0
Total Futures	2,580,154	2,458,650	4.9%	3,516,880	-26.6%	26,334,077	18,489,074	42.4%	24,175,887	729,328	598,403	21.9%	837,017	-12.9%	0	0
Total Options	2,991,999	1,544,465	93.7%	2,663,108	12.3%	21,247,443	14,088,154	50.8%	20,120,876	3,675,539	2,719,497	35.2%	3,416,126	7.6%	0	0
GRAND TOTAL	5,572,153	4,003,115	39.2%	6,179,988	-9.8%	47,581,520	32,577,232	46.1%	44,296,907	4,404,867	3,318,159	32.8%	4,253,143	3.6%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2011	Sep 2010	% CHG	Aug 2011	% CHG	2011	2010	% CHG	Total 2010
Short-Term Interest Rate Futures									
BAX	65,148	69,676	-6.5%	91,878	-29.1%	89,782	55,775	61.0%	72,871
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	65,148	69,676	-6.5%	91,878	-29.1%	89,782	55,775	61.0%	72,871
Short-Term Interest Rate Options - OBX	1,975	1,779	11.0%	3,330	-40.7%	2,950	1,457	102.5%	1,869
Bond Futures									
CGZ	444	11	3936.4%	829	-46.4%	218	1	21700.0%	3
CGF	750	0		901	-16.8%	305	0		0
CGB	26,994	22,281	21.2%	46,952	-42.5%	31,864	25,731	23.8%	34,388
LGB	0	0		0		0	0		0
Total	28,188	22,292	26.4%	48,682	-42.1%	32,387	25,732	25.9%	34,391
Bond Options - OGB	0	98	-100.0%	74	-100.0%	41	38	7.9%	53
Index Futures									
SXF	28,902	25,110	15.1%	18,454	56.6%	16,807	16,776	0.2%	21,450
SXM	626	0		922	-32.1%	404	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	0		6	-100.0%	1	1	0.0%	1
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	29,528	25,110	17.6%	19,382	52.3%	17,212	16,777	2.6%	21,451
Index Options									
SXJ	0	0		0		0	0		0
SXO	383	366	4.6%	269	42.4%	418	308	35.7%	408
SXV	0	0		0		0	0		0
Total	383	366	4.6%	269	42.4%	418	308	35.7%	408
Other Options	0	0		0		0	577	-100.0%	577
Other Derivatives	0	0		0		0	0		1
ETF Futures	0	0		0		0	0		0
ETF Options	20,111	13,774	46.0%	17,519	14.8%	15,224	12,763	19.3%	17,553
Share Futures	0	0		0		0	0		0
Equity Options	119,958	57,482	108.7%	99,741	20.3%	94,339	59,838	57.7%	86,407
Currency Options - USX	51	39	30.8%	120	-57.5%	71	72	-1.4%	94
Total Futures	122,864	117,078	4.9%	159,942	-23.2%	139,381	98,284	41.8%	128,713

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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