



Statistics

June

2010

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

MONTRÉAL EXCHANGE INC.

Interest Rate Derivatives	Monthly Volumes					Year-to-Date Volumes			Month End Open Interest				
	Volume June 2010	Volume June 2009	% variation	Volume Mai 2010	% variation	Volume YTD 2010	Volume YTD 2009	% variation	Open Interest June 2010	Open Interest June 2009	% variation	Open Interest Mai 2010	% variation
BAX	1,271,315	805,952	57.7%	1,163,780	9.2%	7,041,915	3,231,915	117.9%	323,722	250,337	29.3%	384,248	-15.8%
OBX	19,346	36,471	-47.0%	20,414	-5.2%	155,341	112,028	38.7%	51,191	56,468	-9.3%	73,514	-30.4%
CGB	477,834	360,785	32.4%	956,020	-50.0%	3,263,486	2,797,324	16.7%	154,837	111,432	39.0%	167,359	-7.5%
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
OGB	0	0	N/A	1,325	-100.0%	4,222	9,198	-54.1%	1,325	2,000	-33.8%	1,325	0.0%
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
CGF	0	3,725	-100.0%	0	N/A	0	8,824	-100.0%	0	990	-100.0%	0	N/A
SCF	82	231	-64.5%	130	-36.9%	218	497	-56.1%	2	10	-80.0%	24	-91.7%
Sub total	1,768,577	1,207,164	46.5%	2,141,669	-17.4%	10,465,182	6,159,786	69.9%	531,077	421,237	26.1%	626,470	-15.2%
Index Derivatives													
SXF	559,606	472,731	18.4%	371,998	50.4%	2,156,459	2,082,153	3.6%	134,237	110,800	21.2%	119,855	12.0%
SXA	0	0	N/A	0	N/A	0	20	-100.0%	0	0	N/A	0	N/A
SXB	0	2	-100.0%	0	N/A	16	66	-75.8%	0	4	-100.0%	0	N/A
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
SXY	0	0	N/A	0	N/A	0	50	-100.0%	0	0	N/A	0	N/A
SXO (LT Included)	7,438	4,123	80.4%	6,234	19.3%	33,453	19,395	72.5%	17,127	7,814	119.2%	13,994	22.4%
Sub total	567,044	476,856	18.9%	378,232	49.9%	2,189,928	2,101,684	4.2%	151,364	118,618	27.6%	133,849	13.1%
ETF Options													
XIU (LT included)	360,313	114,244	215.4%	345,243	4.4%	1,177,923	733,812	60.5%	434,910	216,937	100.5%	505,941	-14.0%
COW	303	79	283.5%	99	206.1%	918	610	50.5%	372	188	97.9%	201	85.1%
HGD	35	133	-73.7%	291	-88.0%	1,075	360	198.6%	274	159	72.3%	1,007	-11.1%
HGU	424	298	42.3%	589	-28.0%	3,522	862	308.6%	895	436	105.3%	1,016	20.6%
HXD	1,040	1,327	-21.6%	1,212	-14.2%	4,765	5,614	-15.1%	1,225	1,100	11.4%	1,357	-9.7%
HXU	332	504	-34.1%	833	-60.1%	1,779	5,836	-69.5%	334	869	-61.6%	342	-2.3%
XDV	288	384	-25.0%	325	-11.4%	1,639	1,637	-0.5%	678	592	14.5%	693	-2.2%
XIC	187	230	-18.7%	381	-50.9%	2,150	947	127.0%	737	421	75.1%	1,018	-27.6%
XRE	190	73	160.3%	228	-16.7%	896	714	25.5%	638	235	171.5%	779	-18.1%
HOD	487	748	-34.9%	1,393	-65.0%	5,792	982	489.8%	633	450	40.7%	982	-35.5%
HOU	6,266	2,701	132.0%	15,843	-60.4%	47,221	3,740	1162.6%	8,483	1,671	407.7%	29,315	-71.1%
HFD	138	382	-63.9%	387	-64.3%	1,130	567	99.3%	275	300	-8.3%	420	-34.5%
HFU	144	295	-51.2%	86	67.4%	623	416	49.8%	229	127	80.3%	194	18.0%
XIN	382	175	118.3%	1,084	-64.8%	3,767	306	1131.0%	2,370	275	761.8%	2,580	-8.1%
XSP	158	142	11.3%	131	20.6%	2,377	338	603.3%	496	272	82.4%	1,784	-72.2%
HED	10	N/A	N/A	77	-87.0%	313	N/A	N/A	91	N/A	N/A	181	-49.7%
HEU	107	N/A	N/A	59	81.4%	515	N/A	N/A	120	N/A	N/A	162	-25.9%
GAS	11,654	N/A	N/A	4,518	157.9%	53,219	N/A	N/A	18,932	N/A	N/A	21,674	-12.7%
XCB	463	N/A	N/A	240	92.9%	2,316	N/A	N/A	1,349	N/A	N/A	1,770	-23.8%
XSB	92	N/A	N/A	139	-33.8%	842	N/A	N/A	706	N/A	N/A	946	-25.4%
HND	1,119	N/A	N/A	611	83.1%	5,293	N/A	N/A	731	N/A	N/A	984	-25.7%
HNU	8,194	N/A	N/A	5,460	50.1%	42,068	N/A	N/A	6,553	N/A	N/A	6,625	-1.1%
CGL	324	N/A	N/A	1,678	-80.7%	2,183	N/A	N/A	1,853	N/A	N/A	1,688	9.8%
ZCN	140	N/A	N/A	1,045	-86.6%	1,185	N/A	N/A	415	N/A	N/A	1,045	-60.3%
XGD/XGL (LT included)	11,667	4,470	161.0%	6,247	86.8%	69,017	34,612	99.4%	15,171	8,700	74.4%	15,714	-3.5%
XFN	18,641	21,694	-14.1%	16,900	10.3%	98,340	155,109	-36.6%	27,405	87,388	-68.6%	27,292	0.4%
XIT	158	150	5.3%	80	97.5%	933	1,074	-13.1%	272	327	-16.8%	365	-25.5%
XMA	181	162	11.7%	642	-71.8%	2,652	9,356	-71.7%	925	55100.0%	67.9%	2,842	-67.5%
XEG/XEX (LT included)	19,233	5,309	262.3%	49,190	-60.9%	147,482	26,460	457.4%	15,012	13,286	13.0%	38,956	-61.5%
Sub total	442,670	153,500	188.4%	455,011	-2.7%	1,681,935	983,362	71.0%	542,084	334,284	62.2%	667,873	-18.8%
Equity Derivatives													
Equity Options	1,247,008	1,176,201	6.0%	1,399,180	-10.9%	7,482,555	7,115,512	5.2%	1,821,393	1,441,518	26.4%	1,721,032	5.8%
Long Term Options	0	26,602	-100.0%	0	N/A	107,943	218,462	-50.6%	0	102,156	-100.0%	0	N/A
Sub total	1,247,008	1,202,803	3.7%	1,399,180	-10.9%	7,590,498	7,333,974	3.5%	1,821,393	1,543,674	18.0%	1,721,032	5.8%
Sub total Equity Opt.+ ETF	1,689,678	1,356,303	24.6%	1,854,191	-8.9%	9,272,433	8,317,336	11.5%	2,363,477	1,877,958	25.9%	2,388,905	-1.1%
Currency Options													
USX	1,609	3,446	-53.3%	2,891	-44.3%	10,268	15,354	-33.1%	2,338	2,468	-5.3%	2,786	-16.1%
CO₂e Derivatives													
MCX	0	7	N/A	0	N/A	0	17	-100.0%	259	267	-3.0%	259	0.0%
Energy Derivatives													
WCH	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	N/A	N/A	N/A	N/A
TOTAL	4,026,908	3,043,776	32.3%	4,376,983	-8.0%	21,937,811	16,594,177	32.2%	3,048,515	2,420,548	25.9%	3,152,269	-3.3%

BAX: Three-month Canadian Bankers' Acceptance Futures
 CGB: Ten-year Government of Canada Bond Futures
 CGZ: Two-year Government of Canada Bond Futures
 CGF: Five-year Government of Canada Bond Futures
 OBX: Options on Three-month Canadian Bankers' Acceptance Futures
 OGB: Option on Ten-year Government of Canada Bond Futures
 LGB: Option on Thirty-year Government of Canada Bond Futures
 XIU : Options on iShares CDN LargeCap 60 Index
 COW: Claymore Global Agriculture
 HGD :Horizons BetaPro S&P/TSX Global Gold Bear Plus Fund
 HGU :Horizons BetaPro S&P/TSX Global Gold Plus Fund
 HXD :Horizons BetaPro S&P/TSX 60 Bear Plus Fund
 HXU:Horizons BetaPro S&P/TSX 60 Bull Plus Fund
 XGD: iUnits S&P/TSX Capped Gold Index Fund

XFN: iUnits S&P/TSX Capped Financials Index Fund
 XTF: iUnits S&P/TSX Capped Information Technology Index Fund
 XMA: iUnits S&P/TSX Capped Materials Index Fund
 GAS:Claymore Natural Gas Commodity ETF
 XEG: iUnits S&P/TSX Capped Energy Index Fund
 HOD: Horizons BetaPro NYMEX Crude Oil Bear Plus ETF
 HOU: Horizons BetaPro NYMEX Crude Oil Bull Plus ETF
 HFD: Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF
 HFU: Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF
 HED: Horizons BetaPro S&P/TSX Cap Energy Bear+ ETF
 HEU: Horizons BetaPro S&P/TSX Cap Energy Bull+ ETF
 HND: Horizons BetaPro NYMEX Natural Gas Bear Plus Fund
 HNU : Horizons BetaPro NYMEX Natural Gas Bull Plus Fund
 XCB: iShares CDN DEX - Corporate Bond Index Fund
 XIN: iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund
 XSP: iShares CDN S&P 500 Hedged to CAD Dollars Index Fund
 XSB: iShares CDN DEX Short Term Bond Index Fund

CGI : Claymore Gold Bullion ETF
 XDV : Options on iShares DJ Canada Select Dividend Index Fund
 XIC : Options on iShares CDN S&P/TSX Capped Composite Index Fund
 XRE : Options on iShares CDN S&P/TSX Capped REIT Index Fund
 SXF: S&P Canada 60 Futures
 SXA : S&P/TSX Capped Gold Index
 SXB : S&P/TSX Capped Financials Index
 SXH : S&P/TSX Capped Information Technology Index
 SKY : S&P/TSX Capped Energy Index
 ZCN - BMO Dow Jones Canada Titans 60 Index ETF
 MCX - Futures Contracts on Canada Carbon Dioxide Equivalent (CQ) Units
 USX: Options on the US dollar
 WCH: Canadian Heavy Crude Oil Differential Price Futures

All reported futures and options figures represent cleared data as provided by the Canadian Derivatives Clearing Corporation (CDCC).

MONTRÉAL EXCHANGE INC.

Historical Interest Rate Derivative Statistics

Futures Contracts	2010 YTD		2009		2008		2007		2006		2005	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
BAX	7,041,915	323,722	7,668,781	308,098	9,958,833	220,391	15,237,958	369,956	16,702,302	393,078	11,157,298	331,916
CGB	3,263,486	154,837	5,310,537	130,932	7,363,569	137,031	9,337,754	214,807	7,691,797	335,215	4,692,287	162,620
CGZ	0	0	0	0	0	0	6,363	0	85,301	1,905	132,637	3,884
CGF	0	0	160	0								
TOTAL	10,305,401	478,559	12,979,478	439,030	17,345,955	363,292	24,595,857	587,014	24,481,675	730,198	15,982,222	498,420
Futures Options												
OGB	4,222	1,325	12,531	1,697	23,553	5,870	13,782	2,251	2,275	0	377,370	44,375
OBX	155,341	51,191	234,861	84,023	282,190	23,075	748,991	43,646	605,806	78,861		
TOTAL	159,563	52,516	247,392	85,720	305,743	28,945	762,773	45,897	608,081	78,861	377,370	44,375
Bond Options												
OBA	4,222	1,325	12,531	1,697	23,553	5,870	13,782	2,251	2,275	0	7	52
TOTAL	4,222	1,325	12,531	1,697	23,553	5,870	13,782	2,251	2,275	0	7	52

BAX: Three-month Canadian Bankers' Acceptance Futures

OBX: Options on Three-month Canadian Bankers' Acceptance Futures

CGB: Ten-year Government of Canada Bond Futures

OGB : Option on Ten-year Government of Canada Bond Futures

Historical Index Derivative Statistics

Futures Contracts	2010 YTD		2009		2008		2007		2006		2005	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
SXF	2,156,459	134,237	4,157,917	115,316	4,575,352	111,562	3,885,872	149,912	3,064,695	166,635	2,234,406	109,823
SXA	0	0	20	0	91,186	0	10,908	1,560	23,645	2	9,898	481
SXB	16	0	94	4	24,129	2	9,014	1,270	140	0	266	0
SXH	0	0	0	0	0	0	0	0	22	0	172	0
SXY	0	0	110	0	28,762	0	5,585	110	10,157	3	13,662	101
TOTAL	2,156,475	134,237	4,158,141	115,320	4,719,429	111,564	3,911,379	152,852	3,098,659	166,640	2,258,404	110,405
Options on Index Derivatives												
SXO	33,453	17,127	34,056	2,241	38,666	3,542	26,484	1,716	57,974	1,691	27,897	4,813
XIU	1,177,923	434,910	1,956,588	422,547	661,286	85,484	364,924	28,436	317,637	42,166	176,498	32,970
COW	918	372	1,460	161	64	44						
HGD	1,075	274	2,728	967								
HGU	3,522	895	4,789	888								
HXD	4,765	1,225	13,137	1,402	3,882	356						
HXU	1,779	334	10,109	637	7,665	1,443						
XDV	1,639	678	3,159	666								
XIC	2,150	737	3,022	927								
XRE	896	638	1,978	948								
HOD	5,792	633	9,491	740								
HOU	47,221	8,483	75,439	47,638								
HFD	1,130	275	2,662	432								
HFU	623	229	2,553	134								
XIN	3,767	2,370	1,624	541								
XSP	2,377	496	1,268	500								
HED	313	91	634	141								
HEU	515	120	378	128								
GAS	53,219	18,932	79,444	15,902								
XCB	2,316	1,349	1,280	580								
XSB	842	706	763	661								
HND	5,293	731	451	266								
HNU	42,068	6,553	2,038	1,517								
CGL	2,183	1,853	N/A	N/A								
ZCN	1,185	415	N/A	N/A								
XGD	69,017	15,171	114,884	19,121	58,438	12,245	89,435	9,455	144,695	9,759	111,502	8,220
XFN	98,340	27,405	356,040	43,807	195,820	13,128	101,499	12,404	130,730	28,809	99,079	14,054
XIT	933	272	2,110	238	3,248	538	14,989	927	10,018	1,736	7,942	1,890
XEG	147,482	15,012	121,064	14,350	80,838	16,132	158,178	9,635	234,611	19,263	227,268	29,687
XMA	2,652	925	14,669	2,681	5,811	313	59,371	269	11,012	1,700		
XEG	147,482	15,012	121,064	14,350								
TOTAL	1,715,388	559,211	2,817,818	580,761	1,055,718	133,225	814,880	62,842	906,677	105,124	650,186	91,634

SXF: S&P Canada 60 Futures

XIU: Options on iUnits S&P/TSE 60 Index XIU: Options on iUnits S&P/TSE 60 Index Participation Fund

SXA, SXB, SXH, SXY : Futures on S&P/TSE sectorial indices

Historical Equity Derivative Statistics

Equity Options	2010 YTD		2009		2008		2007		2006		2005	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
Equity Options	7,482,555	1,821,393	14,196,257	1,417,614	14,003,555	1,266,470	11,903,402	1,470,003	10,629,749	1,144,910	8,768,028	992,293
Long Term Options	107,943	0	311,004	129,506	630,044	186,895	730,658	275,879	787,009	335,062	641,910	267,027
TOTAL	7,590,498	1,821,393	14,507,261	1,547,120	14,633,599	1,453,365	12,634,060	1,745,882	11,416,758	1,479,972	9,409,938	1,259,320

MONTRÉAL EXCHANGE INC. - averages

Trading Days	Interest Rate Derivatives		Index / Equity/ ETF/ Currency Derivatives	
	2010	2009	2010	2009
	Total	125	250	125
January	20	21	20	21
February	19	19	19	19
March	23	22	23	22
April	21	21	21	21
May	20	20	20	20
June	22	22	22	22
July		22		22
August		20		20
September		21		21
October		21		21
November		20		21
December		21		21

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Interest Rate Derivatives	Ave. Daily volume	Daily Ave. Volume	% variation	Daily Ave. Volume	% variation	Daily Ave. Volume	Daily Ave. Volume	% variation	Daily Ave. Volume	% variation
	June 2010	June 2009		May 2010		YTD 2010	YTD 2009		2009	
BAX	57,787	36,634	57.7%	58,189	-0.7%	56,335	25,855	117.9%	30,675	83.7%
OBX	879	1,658	-47.0%	1,021	-13.8%	1,243	896	38.7%	939	32.3%
CGB	21,720	16,399	32.4%	47,801	-54.6%	26,108	22,379	16.7%	21,242	22.9%
CGZ (6)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
OGB	0	0	N/A	66	N/A	34	74	-54.1%	50	-32.6%
LGB (9)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
ONX	0	0	N/A	0	N/A	0	0	N/A	0	N/A
CGF (15)	0	169	-100.0%	0	N/A	0	170	-100.0%	68	-100.0%
SCF (17)	4	11	-64.5%	7	N/A	2	16	-88.8%	7	-76.2%
Sub total (*)	80,390	54,871	46.5%	107,083	-24.9%	83,721	49,278	69.9%	52,960	58.1%
Index Derivatives										
SXF	25,437	21,488	18.4%	18,600	36.8%	17,252	16,657	3.6%	16,565	-4.1%
SXA(2)	0	0	N/A	0	N/A	0	0	-100.0%	0	-100.0%
SXB(2)	0	0	N/A	0	N/A	0	1	-75.8%	0	-65.8%
SXH(2)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
SXY(2)	0	0	N/A	0	N/A	0	0	-100.0%	0	-100.0%
SXO (LT term included)	338	187	80.4%	312	8.5%	268	155	72.5%	136	97.2%
Sub total (*)	25,775	21,675	18.9%	18,912	36.3%	17,519	16,813	4.2%	16,702	4.9%
ETF Options										
XIU (LT Included)	16,378	5,193	215.4%	17,262	-5.1%	9,423	5,870	60.5%	7,795	20.9%
COW (12)	14	4	283.5%	5	178.2%	7	5	50.5%	6	26.3%
XDV (13)	13	17	-25.0%	16	-19.4%	13	18	-28.3%	15	-10.3%
XIC (13)	9	10	-18.7%	19	-55.4%	17	14	27.1%	15	11.6%
XRE (13)	9	3	160.3%	11	-24.2%	10	10	-29.7%	10	-29.0%
HGD(14)	2	6	-73.7%	15	-89.1%	9	9	-6.8%	17	-48.0%
HGU(14)	19	14	42.3%	29	-34.6%	28	22	27.5%	29	-2.9%
HXD (10)	47	60	-21.6%	61	-22.0%	38	45	-15.1%	52	-27.2%
HXU (10)	15	23	-34.1%	42	-63.8%	14	47	-69.5%	40	-64.7%
HOD (16)	22	34	-34.9%	70	-68.2%	46	27	74.6%	58	-20.4%
HOU (16)	285	123	132.0%	792	-64.0%	378	101	273.7%	463	-18.4%
HFD (16)	6	17	-63.9%	19	-67.6%	9	15	-41.0%	16	-44.6%
HFU (16)	7	13	-51.2%	4	52.2%	5	11	-55.7%	16	-68.2%
XIN (16)	17	8	118.3%	54	-68.0%	30	8	264.4%	10	202.5%
XSP (16)	7	6	11.3%	7	9.6%	9	9	108.2%	8	144.4%
HEH (18)	0	N/A	N/A	4	-88.2%	3	N/A	N/A	6	-57.7%
HEU (18)	5	N/A	N/A	3	64.9%	4	N/A	N/A	4	16.6%
GAS (18)	530	N/A	N/A	226	134.5%	426	N/A	N/A	742	-42.7%
XCB (18)	21	N/A	N/A	12	75.4%	19	N/A	N/A	12	54.9%
XSB (19)	4	N/A	N/A	7	-39.8%	7	N/A	N/A	10	-30.3%
HND(20)	51	N/A	N/A	31	66.5%	42	N/A	N/A	35	22.1%
HNU(20)	372	N/A	N/A	273	36.4%	337	N/A	N/A	157	114.7%
CGL(21)	15	N/A	N/A	84	-82.4%	25	N/A	N/A	N/A	N/A
ZCN(22)	5	N/A	N/A	261	N/A	46	N/A	N/A	N/A	N/A
XGD/XGL (4) (LT Included)	530	203	-46%	812	69.8%	552	277	-56%	458	20.6%
XFN (4)	847	986	12327%	845	0.3%	787	1,241	9056%	1,418	-44.5%
XIT (4)	7	4	-2%	4	79.5%	7	7	-90%	8	-11.2%
XMA (8)	8	7	-97%	31	-73.1%	21	75	-90%	58	-63.7%
XEG/XEX (LT included)	874	241	-87%	2,460	-64.5%	1,180	212	-85%	482	144.6%
Sub total	20,121	6,977	188.4%	22,751	-11.6%	13,455	7,867	71.0%	11,091	21.3%
Equity Derivatives										
Equity Options	56,682	53,464	6.0%	69,959	-19.0%	59,860	56,924	5.2%	56,559	5.8%
LongTerm Options	0	1,209	-100.0%	0	N/A	864	1,748	-50.6%	1,239	-30.3%
Sub total	56,682	54,673	3.7%	66,628	-14.9%	60,724	58,672	3.5%	57,798	5.1%
Sub total Equity Opt+ ETF (*)	76,804	73,063	5.1%	89,378	-14.1%	74,179	66,539	11.5%	68,889	7.7%
Currency Options										
USX (7)	73	157	-53.3%	145	-49.4%	82	123	-33.1%	119	-31.0%
CO2e Derivatives										
MCX (11)	0	0	N/A	0	N/A	0	0	N/A	0	-100.0%
Energy Derivatives										
WCH (23)	0	N/A	N/A	N/A	N/A		N/A	N/A	N/A	N/A
TOTAL (*)	183,041	138,353	32.3%	218,849	-16.4%	175,502	132,753	32.2%	138,458	26.8%

- 2 - Listed on April 29, 2002
- 4 - Listed on April 21, 2003
- 5 - Listed on June 23, 2003
- 6 - Listed on May 03, 2004
- 7 - Listed on Sept. 26, 2005
- 8 - Listed on Sept. 26, 2006
- 9 - Listed on Nov. 30, 2007
- 10 - Listed on Feb. 25, 2008
- 11 - Listed on May 30, 2008
- 12 - Listed on October 6, 2008
- 13 - Listed on February 23, 2009
- 14 - Listed on April 6, 2009
- 15 - Listed on April 17, 2009
- 16 - Listed on May 8, 2009
- 17 - Listed on May 13, 2009
- 18 - Listed on July 29, 2009
- 19 - Listed on Sept 9, 2009
- 20 - Listed on Dec 14, 2009
- 21 - Listed on Feb 19, 2010
- 22 - Listed on May 26, 2010
- 23 - Listed on June 18, 2010

* These numbers are based on the number of total traded contracts divided by the number of trading days during the same period

Monthly Exchange Inc. - Monthly Options Summary

Symbol	Volume	Value			Volume	Value			Volume	Value	Open Interest
		Calls	Puts	Total		Calls	Puts	Total			
1 Advantage Oil & Gas Ltd.	45	1123	AAV	2191	4758	8555	29	95	124	2,217	
2 Bank of Montreal	37,902	13,207	13,199	11,091,365	2,384,875	14,774,270	2,098	1,304	4,202	72,619	
3 Bay Street Financial Corp.	458	216	ACM	60,750	25,000	95,750	47	24	71	1,743	
4 Bell Canada	523	99	ACM	81,000	11,530	92,530	23	11	34	694	
5 Bell Canada	111	240	ACM	4,910	6,660	11,570	14	24	38	628	
6 Bell Canada	6,624	1,614	ACM	1,401,471	409,620	1,811,091	141	274	415	6,238	
7 Empire Airports Inc.	306	131	AEI	15,470	17,850	33,320	31	21	52	995	
8 Empire Airports Inc.	2,512	204	AEI	374,270	13,830	388,100	30	22	52	858	
9 Empire Airports Inc.	6,664	2,077	AEI	905,063	1,200,298	2,225,361	956	327	1,283	14,408	
10 E. I. du Pont de Nemours & Co. Ltd.	1,706	626	AEI	98,240	44,940	143,180	155	71	226	2,867	
11 Allied Nevada Gold Corp.	1,030	4,898	AGG	159,200	571,250	730,450	123	48	171	26,941	
12 Atlantic Pacific Inc.	35	92	AGG	27,730	14,640	42,370	43	11	54	1,138	
13 Empire Airports Inc.	119	20	AGG	5,615	1,490	7,105	16	2	18	1,138	
14 AT&T American Trading Systems Inc.	59	109	ATA	7,279	2,150	9,429	10	1	11	1,104	
15 Information Canada Trust Inc.	1,186	654	ATD	112,123	13,790	125,913	66	38	104	4,000	
17 Information Canada Trust Inc.	2,213	5,576	ATD	304,200	291,640	595,840	131	69	200	4,134	
18 Atlantic Pacific Inc.	215	127	ATP	10,430	12,400	22,830	26	15	41	977	
19 Brookfield Management Inc.	861	222	BMM	38,277	20,360	58,637	167	27	194	2,489	
20 Brookfield Mgmt. Co. Inc.	13,184	3,583	BMM	384,341	244,843	629,184	331	104	435	62,134	
21 Empress Corp.	131	58	BCB	11,401	4,410	15,810	45	19	64	1,131	
22 Empress Corp.	10,622	6,613	BCB	728,179	288,256	1,016,435	478	14	492	675	
23 BDO Inc.	567	409	BDO	79,130	152,435	231,565	61	32	93	1,603	
24 Brookfield Energy Ltd.	1,830	541	BED	137,545	44,300	181,845	11	15	26	3,138	
25 Bullseye Systems	20	20	BES	300	200	500	2	2	4	294	
26 Bank of Montreal	30,888	1,097	BOB	5,755,735	2,543,399	8,299,134	1,338	880	2,218	50,726	
27 Bank of Montreal	2,322	239	BOB	217,320	20,765	238,085	114	24	138	5,048	
28 Bank of Montreal	42,860	10,937	BOB	5,320,361	2,200,460	7,520,821	1,863	663	2,526	53,310	
29 Brookfield Properties Corp.	10,696	526	BPO	478,361	60,200	538,561	126	34	160	7,048	
30 Brookfield Properties Corp.	1,578	968	BPO	132,699	40,390	173,089	127	57	184	3,962	
31 CIBC Inc.	602	245	CBK	29,000	30,115	59,115	60	23	83	1,328	
32 Canadian Apartment Properties Real Estate Ltd.	4	4	CAR	120	120	240	1	1	2	1,468	
33 CIBC Inc.	193	50	CIA	13,120	2,700	15,820	18	5	23	1,468	
34 Empire Airports Inc.	300	90	CIA	36,110	3,000	39,110	37	9	46	804	
35 Empress Corp.	138	101	CEC	6,754	562,536	569,290	171	14	185	2,242	
36 Enor of Alton Main Corp.	646	237	CEM	35,299	30,248	65,547	37	26	63	1,014	
37 Enor Corp.	1,813	843	CEM	122,810	42,830	165,640	48	44	92	1,464	
38 Enor Corp.	568	1,775	CEM	41,942	110,275	152,217	55	63	118	1,578	
39 Enor Corp.	151	245	CEM	5,635	14,605	20,240	13	19	32	1,070	
40 Enor Corp.	198	20	CEM	11,580	809	12,389	43	21	64	424	
41 Enor Corp.	3,117	2,979	CEM	91,245	189,790	281,035	207	45	252	17,794	
42 Enor Corp.	1,119	645	CEM	34,495	33,416	67,911	38	22	60	2,242	
43 Enor Corp.	423	2,211	CEM	20,240	119,100	139,340	102	36	138	2,242	
44 Enor Corp.	8,838	8,838	CEM	2,164,274	2,549,094	4,713,368	1,073	84	1,167	22,867	
45 Canadian National Railway	17,098	676	CNO	1,014,843	1,014,843	3,227,076	1,232	304	1,536	30,833	
46 Canadian National Railway	8,767	2,496	CNO	1,014,843	99,419	1,114,262	572	225	797	10,169	
47 Canadian National Railway	2,160	1,837	CNO	428,713	284,146	712,859	209	96	305	4,242	
48 Canadian National Railway	2,785	465	CNO	173,610	78,812	252,422	292	66	358	6,792	
49 Canadian National Railway	7,437	2,628	CNO	558,800	802,865	1,361,665	267	206	473	19,244	
50 Capital Power Corporation	1,000	75	CPK	18,838	9,950	28,788	8	112	120	8,962	
51 Capital Power Corporation	843	227	CPK	86,400	28,415	114,815	24	42	66	2,462	
52 Chalmers Station Heating Real Estate Investment	24	24	CSB	1,230	1,130	2,360	3	3	6	102	
53 Chalmers Station Heating Real Estate Investment	414	100	CSB	26,000	3,700	32,600	57	10	67	1,094	
54 Chalmers Station Heating Real Estate Investment	55	49	CSB	6,200	110,000	116,200	67	96	163	2,148	
55 Canadian Union	603	388	CVL	146,465	21,335	167,800	74	18	92	2,148	
56 Canadian Union	8,901	2,056	CVL	882,850	119,435	1,002,285	405	109	514	14,520	
57 Canadian Union	1,180	911	CVL	102,410	26,790	129,200	68	24	92	2,642	
58 Canadian Western Bank	81	20	CWB	3,000	1,550	4,550	10	2	12	181	
59 Canadian Western Bank	1,089	147	CWB	71,340	11,175	82,515	145	42	187	27,544	
60 Canadian Western Bank	2,635	6,426	CWB	579,770	720,990	1,300,760	145	42	187	27,544	
61 Canadian Western Bank	213	211	CWB	20,310	24,440	44,750	13	13	26	443	
62 Canadian Western Bank	458	161	CWB	31,335	18,730	50,065	49	17	66	1,046	
63 Canadian Western Bank	345	120	DEU	46,905	10,770	57,675	75	23	98	574	
64 Canadian Western Bank	12,309	3,966	DEU	1,699,472	542,110	2,241,582	927	328	1,255	23,398	
65 Canadian Western Bank	69	69	DEU	10,400	19,490	29,890	8	8	16	223	
66 Canadian Western Bank	1,616	414	DEU	3,879,821	281,810	4,161,631	397	121	518	42,444	
67 Enor Inc.	839	372	EMA	12,410	4,190	16,600	92	40	132	4,220	
68 Enor Inc.	2,815	1,035	EMA	207,718	16,460	224,178	246	68	314	12,462	
69 Enor Inc.	333	95	EMA	6,200	4,075	10,275	26	8	34	2,448	
70 Enor Inc.	168	108	EMA	31,300	9,800	41,100	26	24	50	1,388	
71 Enor Inc.	168	108	EMA	6,500	11,300	17,800	20	12	32	734	
72 Enor Inc.	110	100	EMA	3,500	5,300	8,800	17	12	29	1,132	
73 Enor Inc.	184	118	EMA	21,400	9,025	30,425	42	24	66	3,962	
74 Enor Inc.	3,915	1,836	EMA	178,558	117,970	296,528	404	196	600	7,826	
75 Enor Inc.	879	1,183	EMA	1,448,200	1,007,000	2,455,200	157	24	181	28,462	
76 Enor Inc.	267	172	EMA	55,200	9,850	65,050	44	18	62	1,134	
77 Enor Inc.	1,815	516	EMA	86,445	51,300	137,745	149	59	208	5,248	
78 Enor Inc.	125	291	EMA	84,165	21,640	105,805	62	23	85	1,848	
79 Enor Inc.	1,205	1,205	EMA	1,380,000	1,380,000	4,380,000	146	18	164	30,228	
80 Enor Inc.	3,177	335	EMA	102,210	12,800	115,010	160	31	191	4,304	
81 Enor Inc.	1,468	420	EMA	2,820	198,190	201,010	18	12	30	2,212	
82 Enor Inc.	405	137	EMA	46,460	3,555	50,015	30	15	45	1,884	
83 Enor Inc.	684	106	EMA	690	28,140	28,830	12	14	26	1,488	
84 Enor Inc.	1	207	EMA	51,123	1,110	52,233	24	1	25	64	
85 Enor Inc.	109	228	EMA	39,478	11,410	50,888	42	28	70	1,488	
86 Enor Inc.	110	100	EMA	2,000	24,100	26,100	7	7	14	94	
87 Enor Inc.	351	201	EMA	29,208	1,500	30,708	36	17	53	862	
88 Enor Inc.	403	188	EMA	9,070	5,800	14,870	15	2	17	238	
89 Enor Inc.	867	327	EMA	96,435	17,945	114,380	107	63	170	6,000	
90 Enor Inc.	1,606	1,606	EMA	409,412	294,777	704,189	68	67	135	11,941	
91 Enor Inc.	20	30	EMA	3,700	5,450	9,150	2	3	5	242	
92 Enor Inc.	649	219	EMA	64,427	38,204	102,631	147	91	238	4,484	
93 Enor Inc.	206	40	EMA	31,255	1,130	32,385	24	4	28	1,514	
94 Enor Inc.	289	768	EMA	11,110	11,038	22,148	11	42	53	2,848	
95 Enor Inc.	207	187	EMA	46,405	24,995	71,400	28	20	48	1,046	
96 Enor Inc.	1,041	2,244	EMA	109,062	78,260	187,322	362	119	481	4,778	
97 Enor Inc.	2,862	2,018	EMA	484,000	1,224,000	1,708,000	344	186	530	8,438	
98 Enor Inc.	1,378	865	EMA	120,054	20,927	140,981	173	70	243	8,200	
99 Enor Inc.	434	227	EMA	45,115	26,800	71,915	66	49	115	2,462	
100 Enor Inc.	1,366	181	EMA	113,500	15,525	129,025	136	24	160	2,078	
101 Enor Inc.	863	160	EMA	30,360	10,000	40,360	60	12	72	1,468	
102 Enor Inc.	270	30	EMA	10,900	600	11,500	7	20	27	342	
103 Enor Inc.	16,525	1,309	EMA	1,820,279	310,615	2,130,894	1,342	308	1,650	20,888	
104 Enor Inc.	40	10	EMA	1,000	650	1,650	4				

Montreal Exchange Inc. - Monthly Options Summary -

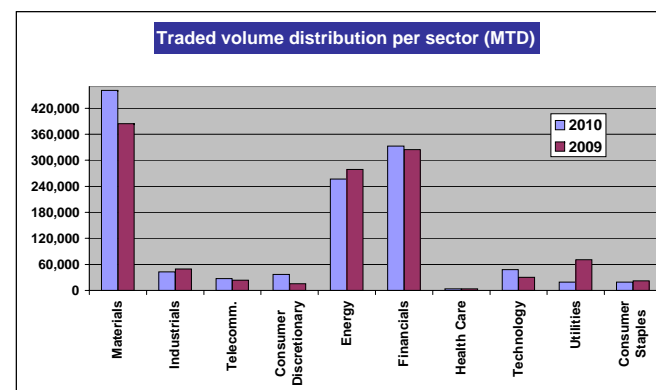
Transaction Description		Volume			Value			Transactions			Open Interest
		Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total	30-Jun-20
BAX	BAX Options	6,771	6,978	13,749	1,661,123	1,712,500	3,373,623	24	27	51	51,191
CEB	CEB Options	0	0	0	0	0	0	0	0	0	1,325
S-P/CDA 60 Index	SNO	4,620	2,818	7,438	10,728,050	6,278,895	17,006,945	77	116	193	17,127
Agriculture	COF	182	121	303	28,940	20,220	49,160	12	7	19	372
	EF on Index *	213,406	166,907	380,313	5,835,340	6,407,513	12,242,853	775	517	1,292	144,900
	EF on Secures	35	0	35	1,043	0	1,043	4	0	4	274
	EF on Secures	191	94	285	94,510	30,655	125,165	30	8	38	865
	EF on Secures	114	4	118	11,100	380	11,480	21	1	22	275
	EF on Secures	118	26	144	12,080	8,570	20,650	11	3	14	229
	EF on Index	10	0	10	200	0	200	1	0	1	91
	EF on Index	107	0	107	14,360	0	14,360	15	0	15	120
	EF on Index	955	85	1,040	86,130	3,870	90,000	74	6	80	1,225
	EF on Index	298	34	332	24,460	2,775	27,235	23	5	28	354
	EF on Index	231	132	363	2,580	2,800	5,380	18	24	42	1,349
	EF on Index	88	230	318	3,315	11,420	14,735	8	23	31	478
	EF on Index	141	46	187	8,774	1,855	10,629	15	5	20	757
	EF on Index	120	20	140	11,000	1,300	12,300	12	2	14	415
	EF on Index	190	40	230	1,040	3,100	4,140	25	4	29	408
	EF on Index	170	212	382	6,581	22,035	28,616	20	29	49	1,370
	EF on Index	71	87	158	3,341	8,070	11,411	8	18	26	496
	EF on Index	32	60	92	900	2,860	3,760	4	6	10	766
	EF on Commodity	345	142	487	33,990	12,847	46,837	47	18	65	651
	EF on Commodity	4,800	1,496	6,296	291,349	112,123	403,472	300	82	382	8,483
	EF on Commodity	7,530	4,124	11,654	271,752	160,979	432,731	323	61	384	18,932
	EF on Commodity	135	384	519	41,960	56,815	98,775	74	67	141	781
	EF on Commodity	191	1,814	2,005	50,023	84,035	134,058	464	88	552	6,533
	EF on Commodity	131	191	322	4,979	6,083	11,062	18	11	29	1,863
	EF on Commodity	10,742	8,491	19,233	1,061,720	745,920	1,807,640	213	111	324	11,012
	Energy *	8,881	9,760	18,641	984,650	888,038	1,872,688	114	111	225	27,468
	Energy *	8,175	2,842	11,017	828,219	228,165	1,056,384	300	198	498	11,711
	Energy *	98	60	158	6,210	900	7,110	13	6	19	272
	Energy *	111	90	201	11,275	5,200	16,475	16	5	21	928
USD/CAD	Currency Options	760	840	1,600	209,090	206,514	415,604	88	82	170	2,138
Sub Total		10,918	11,515	22,433	24,252,057	17,058,672	41,310,729	3,204	1,999	5,203	614,065
Grand Total		1,218,336	499,742	1,718,078	132,297,248	79,678,486	211,975,734	36,309	21,724	58,033	2,438,408

NOTE: * Energy included

Montréal Exchange Inc. - Canadian Equity Options Market
Trading Volume by Sector (*)

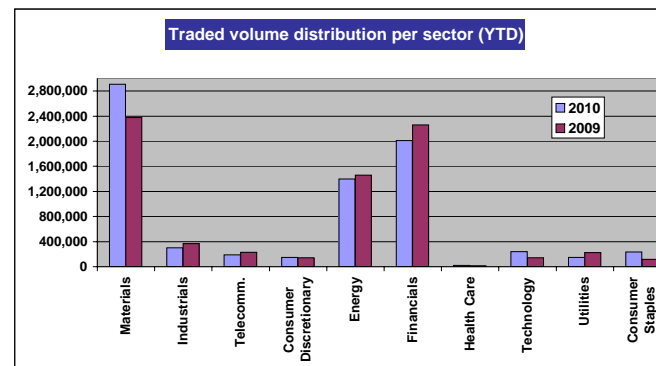
MTD

Sectors	Volume June 2010	% du volume transigé:	Volume June 2009	variation of volume traded: 2010-2009	Volume May 2010	variation of volume traded: June-May. (2010)
Materials	460,877	37.0%	384,218	20.0%	576,067	-20.00%
Industrials	42,905	3.4%	49,473	-13.3%	42,062	2.00%
Telecommunications	26,967	2.2%	23,360	15.4%	35,068	-23.10%
Consumer Discretionary	36,956	3.0%	15,183	143.4%	32,154	14.93%
Energy	256,938	20.6%	279,256	-8.0%	237,272	8.29%
Financials	332,471	26.7%	324,785	2.4%	403,780	-17.66%
Health Care	3,436	0.3%	4,020	-14.5%	1,553	121.25%
Technology	48,231	3.9%	30,201	59.7%	30,163	59.90%
Utilities	18,974	1.5%	70,540	-73.1%	19,928	-4.79%
Consumer Staples	19,253	1.5%	21,767	-11.5%	21,133	-8.90%
Total	1,247,008	100.00%	1,202,803	3.7%	1,399,180	-10.9%



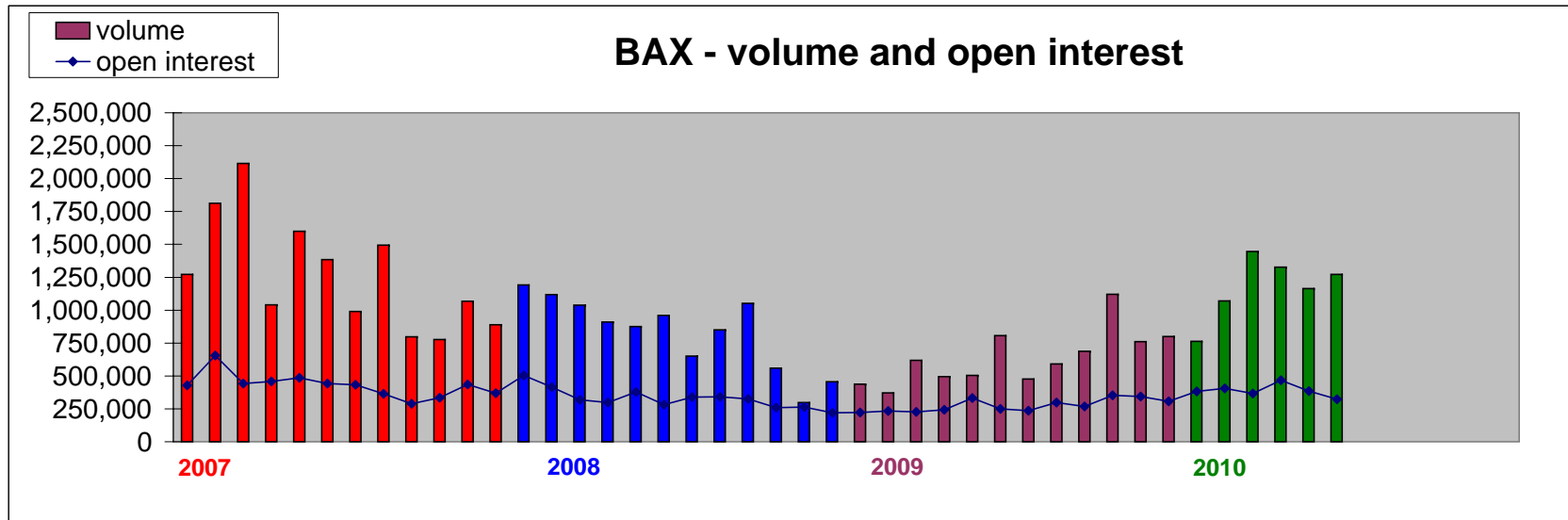
YTD

Sectors	Volume YTD 2010	Trade Volume (%)	Volume YTD 2009	Change Volume YTD 2010/ YTD 2009
Materials	2,906,530	38.3%	2,377,582	22.2%
Industrials	300,348	4.0%	364,810	-17.7%
Telecommunications	186,389	2.5%	227,488	-18.1%
Consumer Discretionary	146,750	1.9%	140,940	4.1%
Energy	1,397,215	18.4%	1,461,286	-4.4%
Financials	2,010,157	26.5%	2,261,630	-11.1%
Health Care	19,952	0.3%	16,602	20.2%
Technology	239,216	3.2%	143,928	66.2%
Utilities	147,870	1.9%	221,954	-33.4%
Consumer Staples	236,071	3.1%	117,754	100.5%
Total	7,590,498	100.00%	7,333,974	3.5%

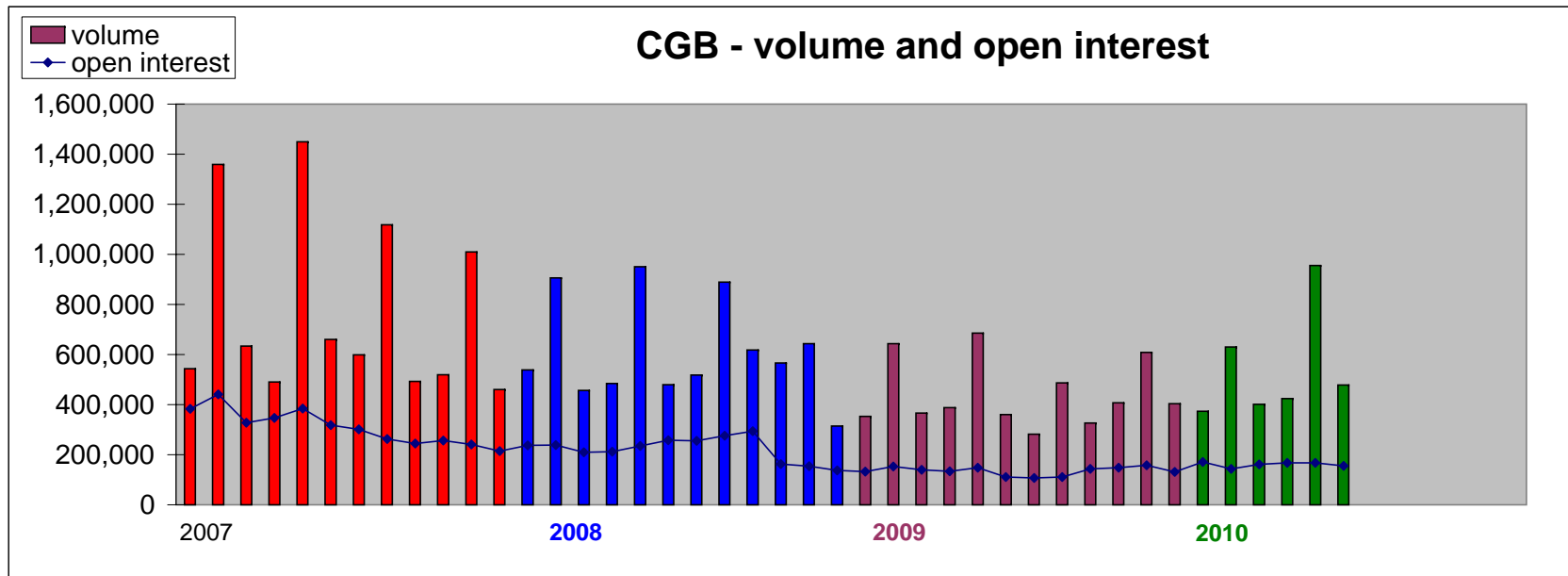


* Sector breakdowns are based on the S&P/TSX Indices

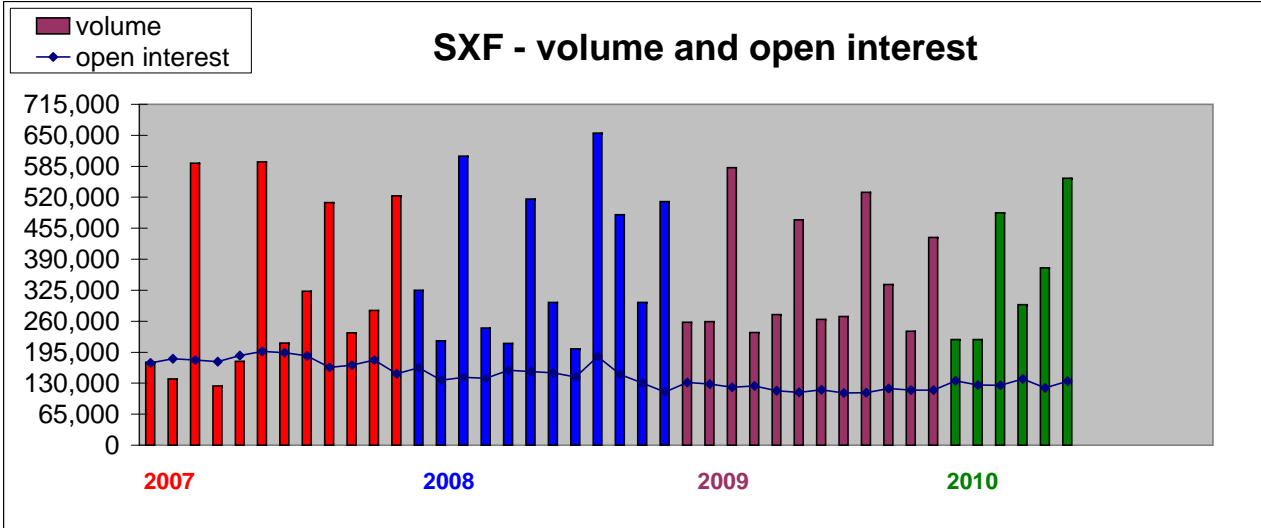
BAX Three-Month Canadian Bankers' Acceptance Futures



CGB Ten-Year Government of Canada Bond Futures



SXF S&P Canada 60 Index Futures



Equity Options

