



# Statistics

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July

2012

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

**MONTREAL EXCHANGE INC.**

Monthly Volumes

Year-to-Date Volumes

Month End Open Interest

Interest Rate Derivatives	Volume	Volume	%	Volume	%	Volume	Volume	%	Open Interest	Open Interest	%	Open Interest	%
	July 2012	July 2011	variation	June 2011	variation		YTD 2012	YTD 2011		variation	July 2012		July 2011
BAX	1,173,656	2,098,279	-44.1%	1,957,538	-40.0%	12,979,037	13,554,287	-4.2%	535,418	629,909	-15.0%	549,361	-2.5%
OBX	92,741	81,853	13.3%	57,984	59.9%	310,429	441,542	-29.7%	139,364	160,919	-13.4%	81,039	72.0%
CGB	572,775	483,398	18.5%	716,332	-20.0%	5,747,821	4,398,048	30.7%	223,766	198,570	12.7%	211,025	6.0%
CGZ	3,246	12,809	-74.7%	8,040	-59.6%	43,919	13,708	220.4%	3,867	3,003	N/A	3,229	19.8%
OCB	0	0	N/A	0	N/A	2,656	5,962	-55.5%	1,271	2,977	-57.3%	1,271	0.0%
LCB	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
OIS	0	N/A	N/A	0	N/A	150	N/A	N/A	0	N/A	N/A	0	N/A
CGF	6,569	21,851	-69.9%	8,351	-21.3%	97,708	21,851	347.2%	3,574	3,250	10.0%	3,382	5.7%
<b>Sub total</b>	<b>1,849,041</b>	<b>2,698,192</b>	<b>-31.5%</b>	<b>2,748,285</b>	<b>-32.7%</b>	<b>19,181,946</b>	<b>18,435,404</b>	<b>4.0%</b>	<b>907,300</b>	<b>998,630</b>	<b>-9.1%</b>	<b>849,327</b>	<b>6.8%</b>
<b>Index Derivatives</b>													
SXF	207,442	199,207	4.1%	579,598	-64.2%	2,207,498	2,208,487	0.0%	151,508	122,088	24.1%	154,217	-1.8%
SXM	17,022	9,951	71.1%	14,418	18.1%	79,399	40,656	95.3%	3,090	2,294	34.7%	1,764	75.2%
SCF	54	2	2600.0%	40	35.0%	226	6	3666.7%	40	2	1900.0%	20	100.0%
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	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	0	N/A	0	0	N/A	0	N/A
SXO (LT included)	28,751	8,200	250.6%	9,474	203.5%	70,203	64,082	9.6%	141,880	13,545	947.5%	146,809	-3.4%
<b>Sub total</b>	<b>253,215</b>	<b>217,358</b>	<b>16.5%</b>	<b>603,490</b>	<b>-58.0%</b>	<b>2,357,100</b>	<b>2,313,225</b>	<b>1.9%</b>	<b>296,478</b>	<b>137,927</b>	<b>115.0%</b>	<b>302,790</b>	<b>-2.1%</b>
<b>ETF Options</b>													
XIU (LT included)	539,633	192,978	179.6%	224,957	139.9%	2,059,034	1,450,922	41.9%	642,869	427,578	50.4%	278,008	131.2%
COW	29	394	-92.6%	40	-27.5%	173	1,701	-89.8%	71	764	-90.7%	68	4.4%
HGD	300	515	-41.7%	821	-63.5%	3,953	3,390	16.6%	649	498	30.3%	808	-19.7%
HGU	2,091	2,029	3.1%	2,276	-8.1%	16,751	7,681	118.1%	2,332	1,722	35.4%	1,751	33.2%
HXD	337	1,794	-81.2%	770	-56.2%	3,536	6,421	-44.9%	1,003	2,432	-58.8%	1,131	-11.3%
HXU	494	229	115.7%	757	-34.7%	3,116	2,108	47.8%	844	470	74.2%	742	13.7%
XDV	145	248	-41.5%	459	-68.4%	2,311	2,648	-12.7%	1,197	1,314	-8.9%	1,206	-0.7%
XIC	1,692	626	170.3%	1,027	64.8%	19,771	5,733	244.9%	7,580	3,225	135.0%	6,856	10.6%
XRE	122	33	269.7%	103	18.4%	1,695	950	78.4%	710	225	215.6%	951	-25.3%
HOD	904	1,693	-46.6%	880	2.7%	9,841	19,903	-50.6%	1,421	2,209	-35.7%	1,375	3.3%
HOU	3,623	5,197	-30.3%	4,324	-16.2%	37,476	55,990	-33.1%	5,820	11,666	-50.1%	5,893	-1.2%
HFD	58	162	-64.2%	99	-41.4%	915	2,233	-59.0%	449	1,812	-75.2%	411	9.2%
HFU	33	197	-83.2%	53	-37.7%	775	1,855	-58.2%	244	497	-50.9%	225	8.4%
XIN	807	533	51.4%	1,799	-55.1%	6,170	4,880	26.4%	2,818	2,399	17.5%	2,255	25.0%
XSP	44	262	-83.2%	191	-77.0%	3,582	2,814	27.3%	1,521	1,934	-21.4%	1,572	-3.2%
HED	45	40	12.5%	43	4.7%	581	780	-25.5%	306	315	-2.9%	346	-11.6%
HEU	103	22	368.2%	193	-46.6%	646	392	39.3%	218	52	319.2%	323	-32.5%
GAS	98	74	32.4%	69	42.0%	793	11,737	-93.2%	476	5,048	-90.6%	547	-13.0%
XCB	79	496	-84.1%	117	-32.5%	1,851	1,509	22.7%	763	1,016	-24.9%	907	-15.9%
XSB	125	20	525.0%	192	-34.9%	727	727	0.0%	654	457	43.1%	549	19.1%
HND	507	1,458	-65.2%	2,172	-76.7%	10,490	14,939	-29.8%	1,354	1,400	-3.3%	1,529	-11.4%
HNU	2,486	12,923	-80.8%	3,014	-17.5%	29,241	80,135	-63.5%	3,074	8,877	-65.4%	3,681	-16.5%
CGL	128	80	60.0%	166	-22.9%	1,227	541	126.8%	310	150	106.7%	293	5.8%
ZCN	10	5	100.0%	13	N/A	56	65	-13.8%	31	30	3.3%	21	47.6%
HIX	0	5	-100.0%	0	N/A	22	29	-24.1%	0	5	-100.0%	0	N/A
HXT	31	0	N/A	7	342.9%	51	197	-74.1%	38	177	-78.5%	10	280.0%
ZEB	228	N/A	N/A	2,113	-89.2%	65,274	N/A	N/A	2,313	N/A	N/A	2,214	-4.5%
XSU	81	N/A	N/A	2,842	-97.9%	3,923	N/A	N/A	2,273	N/A	N/A	3,232	-29.7%
XGD/XGL (LT included)	18,798	7,257	159.0%	12,071	55.7%	100,526	80,769	24.5%	24,617	38,063	-35.3%	21,293	15.6%
XFN	18,697	13,721	36.3%	14,896	25.5%	217,475	97,880	122.2%	30,616	17,085	79.2%	25,139	21.8%
XIT	15	0	N/A	0	N/A	90	391	-77.0%	46	133	-65.4%	41	12.2%
XMA	1,246	536	132.5%	315	295.6%	5,182	10,722	-51.7%	1,778	198,600.0%	-10.5%	852	108.7%
XEG/XEX (LT included)	6,464	3,517	83.8%	105,291	-93.9%	227,475	203,272	11.9%	50,592	37,152	36.2%	52,890	-4.3%
<b>Sub total</b>	<b>599,453</b>	<b>247,044</b>	<b>142.7%</b>	<b>383,070</b>	<b>56.5%</b>	<b>2,834,629</b>	<b>2,073,314</b>	<b>36.7%</b>	<b>788,987</b>	<b>570,691</b>	<b>38.3%</b>	<b>417,119</b>	<b>89.2%</b>
<b>Equity Derivatives</b>													
Equity Options	2,124,201	1,841,817	15.3%	1,726,190	23.1%	14,673,096	12,997,749	12.9%	2,803,752	2,504,752	11.9%	3,057,613	-8.3%
Long Term Options	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
<b>Sub total</b>	<b>2,124,201</b>	<b>1,841,817</b>	<b>15.3%</b>	<b>1,726,190</b>	<b>23.1%</b>	<b>14,673,096</b>	<b>12,997,749</b>	<b>12.9%</b>	<b>2,803,752</b>	<b>2,504,752</b>	<b>11.9%</b>	<b>3,057,613</b>	<b>-8.3%</b>
<b>Sub total Equity Opt.+ ETF</b>	<b>2,723,654</b>	<b>2,088,861</b>	<b>30.4%</b>	<b>2,109,260</b>	<b>29.1%</b>	<b>17,507,725</b>	<b>15,071,063</b>	<b>16.2%</b>	<b>3,592,739</b>	<b>3,075,443</b>	<b>16.8%</b>	<b>3,474,732</b>	<b>3.4%</b>
<b>Currency Options</b>													
USX	323	1,695	-80.9%	328	-1.5%	3,153	9,687	-67.5%	516	1,747	-70.5%	392	31.6%
<b>CO<sub>2</sub>e Derivatives</b>													
MCX	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
<b>Energy Derivatives</b>													
WCH	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
<b>TOTAL</b>	<b>4,826,233</b>	<b>5,006,106</b>	<b>-3.6%</b>	<b>5,461,363</b>	<b>-11.6%</b>	<b>39,049,924</b>	<b>35,829,379</b>	<b>9.0%</b>	<b>4,797,033</b>	<b>4,213,747</b>	<b>13.8%</b>	<b>4,627,241</b>	<b>3.7%</b>

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  
 OCB: Options on Three-month Canadian Bankers' Acceptance Futures  
 OCGB: Option on Ten-year Government of Canada Bond Futures  
 LCB: 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 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  
 XIT: 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  
 HGD: 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  
 HIX: Horizons BetaPro S&P/TSX 60 Inverse ETF  
 HXT: Horizons BetaPro S&P/TSX 60 Index ETF  
 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  
 XSU: iShares Russell 2000 Index Fund (GAD-Hedged)

XSB: iShares CDN DEX Short Term Bond Index Fund  
 CGL: Claymore Gold Bullion ETF  
 XGV: 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  
 SXM: S&P/TSX 60 Index Mini Futures  
 SXA: S&P/TSX Capped Gold Index  
 SXB: S&P/TSX Capped Financials Index  
 SXH: S&P/TSX Capped Information Technology Index  
 SXY: S&P/TSX Capped Energy Index  
 ZCN: BMO Dow Jones Canada Titans 60 Index ETF  
 MCX: Futures Contracts on Canada Carbon Dioxide Equivalent (CO<sub>2</sub>e) Units  
 USX: Options on the US dollar  
 WCH: Canadian Heavy Crude Oil Differential Price Futures  
 ZEB: BMO S&P/TSX Equal Weight Banks Index ETF  
 OIS: Overnight Index Swap Futures

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

**MONTREAL EXCHANGE INC.**

**Historical Interest Rate Derivative Statistics**

Futures Contracts	2012 YTD		2011 YTD		2010		2009		2008		2007	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>BAX</b>	12,979,037	535,418	20,865,769	407,248	13,698,870	299,345	7,668,781	308,098	9,958,833	220,391	15,237,958	369,956
<b>CGB</b>	5,747,821	223,766	7,788,218	185,383	6,405,525	156,470	5,310,537	130,932	7,363,569	137,031	9,337,754	214,807
<b>CGZ</b>	43,919	3,867	59,650	253	611	245	0	0	0	0	6,363	0
<b>CGF</b>	6,569	3,574	18,269	3,533	0	0	160	0	0	0	0	0
<b>TOTAL</b>	<b>18,777,346</b>	<b>766,625</b>	<b>28,731,906</b>	<b>596,417</b>	<b>20,105,006</b>	<b>456,060</b>	<b>12,979,478</b>	<b>439,030</b>	<b>17,345,955</b>	<b>363,292</b>	<b>24,595,857</b>	<b>587,014</b>
<b>Futures Options</b>												
<b>OGB</b>	2,656	1,271	8,775	1,181	349,675	43,309	12,531	1,697	23,553	5,870	13,782	2,251
<b>OBX</b>	310,429	139,364	635,046	66,605	9,742	2,675	234,861	84,023	282,190	23,075	748,991	43,646
<b>TOTAL</b>	<b>313,085</b>	<b>140,635</b>	<b>643,821</b>	<b>67,786</b>	<b>359,417</b>	<b>45,984</b>	<b>247,392</b>	<b>85,720</b>	<b>305,743</b>	<b>28,945</b>	<b>762,773</b>	<b>45,897</b>
<b>Bond Options</b>												
<b>OBA</b>	2,656	1,271	8,775	1,181	N/A	N/A	12,531	1,697	23,553	5,870	13,782	2,251
<b>TOTAL</b>	<b>2,656</b>	<b>1,271</b>	<b>8,775</b>	<b>1,181</b>	<b>0</b>	<b>0</b>	<b>12,531</b>	<b>1,697</b>	<b>23,553</b>	<b>5,870</b>	<b>13,782</b>	<b>2,251</b>

BAX: Three-month Canadian Bankers' Acceptance Futures

CGB: Ten-year Government of Canada Bond Futures

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

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

**Historical Index Derivative Statistics**

Futures Contracts	2012 YTD		2011 YTD		2010		2009		2008		2007	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>SXF</b>	2,207,498	151,508	4,228,938	130,200	4,070,604	116,355	4,157,917	115,316	4,575,352	111,562	3,885,872	149,912
<b>SXM</b>	79,399	3,090	100,554	1,135	0	0	0	0	0	0	0	0
<b>SXA</b>	0	0	0	0	0	0	20	0	91,186	0	10,908	1,560
<b>SXB</b>	0	0	0	0	16	0	94	4	24,129	2	9,014	1,270
<b>SXH</b>	0	0	0	0	0	0	0	0	0	0	0	0
<b>SXY</b>	0	0	0	0	0	0	110	0	28,762	0	5,585	110
<b>TOTAL</b>	<b>2,286,897</b>	<b>154,598</b>	<b>4,329,492</b>	<b>131,335</b>	<b>4,070,620</b>	<b>116,355</b>	<b>4,158,141</b>	<b>115,320</b>	<b>4,719,429</b>	<b>111,564</b>	<b>3,911,379</b>	<b>152,852</b>
<b>Options on Index Derivatives</b>												
<b>SXO</b>	70,203	141,880	93,151	12,510	77,820	16,320	34,056	2,241	38,666	3,542	26,484	1,716
<b>XIU</b>	2,059,034	642,869	2,473,873	294,231	2,333,095	543,396	1,956,588	422,547	661,286	85,484	364,924	28,436
<b>COW</b>	173	71	2,101	92	1,562	164	1,460	161	64	44	0	0
<b>HGD</b>	3,953	649	10,524	968	2,740	902	2,728	967	0	0	0	0
<b>HGU</b>	16,751	2,332	16,216	1,691	7,658	593	4,789	888	0	0	0	0
<b>HXD</b>	3,536	1,003	14,859	1,341	8,476	847	13,137	1,402	3,882	356	0	0
<b>HXU</b>	3,116	844	6,538	723	2,898	179	10,109	637	7,665	1,443	0	0
<b>XDV</b>	2,311	1,197	5,526	1,394	4,567	1,402	3,159	666	0	0	0	0
<b>XIC</b>	19,771	7,580	16,143	6,422	4,532	771	3,022	927	0	0	0	0
<b>XRE</b>	1,695	710	3,347	1,627	2,117	553	1,978	948	0	0	0	0
<b>HOD</b>	9,841	1,421	36,818	3,150	12,054	707	9,491	740	0	0	0	0
<b>HOU</b>	37,476	5,820	99,245	10,003	68,123	2,383	75,439	47,638	0	0	0	0
<b>HFD</b>	915	449	12,448	3,105	2,107	265	2,662	432	0	0	0	0
<b>HFU</b>	775	244	2,843	260	1,169	258	2,553	134	0	0	0	0
<b>XIN</b>	6,170	2,818	8,736	1,614	7,768	2,003	1,624	541	0	0	0	0
<b>XSP</b>	3,582	1,521	7,343	1,566	5,938	2,673	1,268	500	0	0	0	0
<b>HED</b>	581	306	1,247	106	403	44	634	141	0	0	0	0
<b>HEU</b>	546	218	1,288	70	733	53	378	128	0	0	0	0
<b>GAS</b>	793	476	12,113	155	75,100	6,344	79,444	15,902	0	0	0	0
<b>XCB</b>	1,851	763	3,226	419	4,418	1,208	1,280	580	0	0	0	0
<b>XSB</b>	727	654	1,405	411	1,685	414	763	661	0	0	0	0
<b>HND</b>	10,490	1,354	20,174	1,031	12,806	955	451	266	0	0	0	0
<b>HNU</b>	29,241	3,074	105,827	4,662	101,575	10,515	2,038	1,517	0	0	0	0
<b>CGL</b>	1,227	310	2,426	551	3,015	172	N/A	N/A	0	0	0	0
<b>ZCN</b>	56	31	210	25	1,906	470	N/A	N/A	0	0	0	0
<b>HIX</b>	22	0	168	10	170	170	0	0	0	0	0	0
<b>HXT</b>	51	38	463	6	0	0	0	0	0	0	0	0
<b>ZEB</b>	228	2,313	2,368	2,422	0	0	0	0	0	0	0	0
<b>XSU</b>	81	2,273	0	0	0	0	0	0	0	0	0	0
<b>XGD</b>	100,526	24,617	184,669	12,517	127,824	14,209	114,884	19,121	58,438	12,245	89,435	9,455
<b>XFN</b>	217,475	30,616	317,119	104,282	248,487	16,251	356,040	43,807	195,820	13,128	101,499	12,404
<b>XIT</b>	90	46	602	67	1,339	117	2,110	238	3,248	538	14,989	927
<b>XMA</b>	5,182	1,778	17,447	1,492	5,711	801	14,669	2,681	5,811	313	59,371	269
<b>XEG</b>	227,475	50,592	474,128	104,048	262,674	30,046	121,064	14,350	80,838	16,132	158,178	9,635
<b>TOTAL</b>	<b>2,835,944</b>	<b>930,867</b>	<b>3,954,591</b>	<b>572,971</b>	<b>3,390,470</b>	<b>655,185</b>	<b>2,817,818</b>	<b>580,761</b>	<b>1,055,718</b>	<b>133,225</b>	<b>814,880</b>	<b>62,842</b>

SXF: S&P Canada 60 Futures

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

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

**Historical Equity Derivative Statistics**

Equity Options	2012 YTD		2011 YTD		2010		2009		2008		2007	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>Equity Options</b>	14,673,096	2,803,752	24,211,857	3,173,582	16,245,341	2,316,811	14,196,257	1,417,614	14,003,555	1,266,470	11,903,402	1,470,003
<b>Long Term Options</b>	0	0	0	0	107,943	0	311,004	129,506	630,044	186,895	730,658	275,879
<b>TOTAL</b>	<b>14,673,096</b>	<b>2,803,752</b>	<b>24,211,857</b>	<b>3,173,582</b>	<b>16,353,284</b>	<b>2,316,811</b>	<b>14,507,261</b>	<b>1,547,120</b>	<b>14,633,599</b>	<b>1,453,365</b>	<b>12,634,060</b>	<b>1,745,882</b>

MONTRÉAL EXCHANGE INC. - averages

Trading Days	Interest Rate Derivatives		Index / Equity/ ETF/ Currency Derivatives	
	2012	2011	2012	2011
	147	250	147	251
Total				
January	21	20	21	20
February	20	19	20	19
March	22	23	22	23
April	20	20	20	20
May	22	21	22	21
June	21	22	21	22
July	21	20	21	20
August		22		22
September		21		21
October		20		20
November		21		22
December		20		20

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
	July 2012	July 2011	June 2012	June 2011	June 2012	YTD 2012	YTD 2011	2011	2011	2011
BAX	55,888	104,914	-46.7%	93,216	-40.0%	88,293	93,478	-5.5%	83,798	5.4%
BRX	4,416	4,093	7.9%	2,761	59.9%	2,112	3,045	-30.7%	2,550	-17.2%
CGB	27,275	24,170	12.8%	34,111	-20.0%	39,101	30,331	28.9%	31,278	25.0%
CGZ (6)	155	640	-75.9%	383	-59.6%	299	95	216.0%	240	24.7%
OGB	0	0	N/A	0	N/A	18	41	-56.1%	35	-48.7%
LGB (9)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
CNX	0	0	N/A	0	N/A	0	0	N/A	0	N/A
OS (28)	0	N/A	N/A	0	N/A	2	N/A	N/A	N/A	N/A
CGF (15)	313	1,093	-71.4%	398	-21.3%	665	151	N/A	424	56.8%
<b>Sub total (*)</b>	<b>88,050</b>	<b>134,910</b>	<b>-34.7%</b>	<b>130,871</b>	<b>-32.7%</b>	<b>130,489</b>	<b>127,141</b>	<b>2.6%</b>	<b>118,326</b>	<b>10.3%</b>
<b>Index Derivatives</b>										
SXF	9,878	9,960	-0.8%	27,600	-64.2%	15,017	15,231	-1.4%	16,916	-11.2%
SXM(26)	811	498	62.9%	687	18.1%	540	689	-21.6%	613	-11.9%
SCF (17)	3	0	N/A	2	N/A	2	0	N/A	1	65.0%
SXA(2)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
SXB(2)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
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	N/A	0	N/A
SXO (LT term included)	1,369	410	233.9%	451	203.5%	478	442	8.1%	373	28.2%
<b>Sub total (*)</b>	<b>12,058</b>	<b>10,868</b>	<b>10.9%</b>	<b>28,738</b>	<b>-58.0%</b>	<b>16,035</b>	<b>15,953</b>	<b>0.5%</b>	<b>17,691</b>	<b>-9.4%</b>
<b>ETF Options</b>										
XIU (LT Included)	25,697	9,649	166.3%	10,712	139.9%	14,007	10,006	40.0%	9,895	41.5%
COW (12)	1	20	-93.0%	2	-27.5%	1	12	-90.0%	8	-86.0%
XDV (13)	7	12	-44.3%	22	-68.4%	16	18	-13.9%	22	-28.9%
XIC (13)	81	31	157.4%	49	64.8%	134	40	240.2%	65	108.3%
XRE (13)	5	2	232.1%	5	18.4%	12	7	76.0%	13	-13.9%
HGD(14)	14	26	-44.5%	39	-63.5%	27	23	15.0%	42	-36.1%
HGU(14)	100	101	-1.9%	108	-8.1%	114	53	115.1%	65	75.7%
HXD (10)	16	90	-82.1%	37	-56.2%	24	44	-45.7%	59	-59.5%
HXU (10)	24	11	105.4%	36	-54.7%	21	15	45.8%	26	-18.9%
HOD (16)	43	85	-49.1%	42	2.7%	67	137	-51.2%	147	-54.5%
HOU (16)	173	260	-33.6%	206	-16.2%	255	386	-34.0%	397	-35.8%
HFD (16)	3	8	-65.9%	5	-41.4%	6	15	-59.6%	50	-87.5%
HFU (16)	2	10	-84.0%	3	-37.7%	5	13	-58.8%	11	-53.6%
XIM (16)	38	27	44.2%	86	-55.1%	42	34	24.7%	35	20.1%
XSP (16)	2	13	-84.0%	9	-77.0%	24	19	25.6%	29	-17.0%
HEU (18)	2	2	7.1%	2	4.7%	4	5	-26.5%	5	-20.8%
HEU (18)	5	1	345.9%	9	-46.6%	4	3	37.4%	5	-27.9%
GAS (18)	5	4	26.1%	3	42.0%	5	81	-93.3%	48	-88.9%
XCB (18)	4	25	-84.8%	6	-32.5%	13	10	21.0%	13	-2.4%
XSB (19)	6	1	495.2%	9	-34.9%	5	5	-1.4%	6	-12.0%
HND(20)	24	73	-66.9%	103	-76.7%	71	103	-30.7%	81	-11.6%
HNU(20)	118	646	-81.7%	144	-17.5%	199	553	-64.0%	423	-53.0%
CGL(21)	6	4	52.4%	8	-22.9%	8	4	123.7%	10	-14.0%
ZCN(22)	0	0	90.5%	1	N/A	0	0	N/A	1	-54.6%
HIX(24)	0	0	N/A	0	N/A	0	0	-25.2%	1	-77.7%
HXT(25)	1	0	N/A	0	N/A	0	2	-81.0%	2	-84.0%
ZEB(27)	11	N/A	N/A	101	-89.2%	444	N/A	N/A	78	471.3%
XSU(29)	4	N/A	N/A	183	-97.9%	82	N/A	N/A	N/A	N/A
XGD/XGL (4) (LT Included)	895	363	147%	575	55.7%	684	557	23%	739	-7.4%
XFN (4)	890	686	30%	709	25.5%	1,479	675	119%	1,268	16.6%
XIT (4)	1	0	0%	0	N/A	1	3	-77%	2	-74.6%
XMA (8)	59	27	-100%	15	295.6%	35	74	-52%	70	-49.5%
XEG/XEX (LT included)	308	176	-98%	5,014	-93.9%	1,547	1,402	10%	1,897	-18.4%
<b>Sub total</b>	<b>28,545</b>	<b>12,352</b>	<b>131.1%</b>	<b>18,241</b>	<b>56.5%</b>	<b>19,283</b>	<b>14,299</b>	<b>34.9%</b>	<b>15,467</b>	<b>24.7%</b>
<b>Equity Derivatives</b>										
Equity Options	101,152	92,091	9.8%	82,200	23.1%	99,817	89,640	11.4%	96,847	3.1%
Long Term Options	0	0	N/A	0	N/A	0	0	N/A	0	N/A
<b>Sub total</b>	<b>101,152</b>	<b>92,091</b>	<b>9.8%</b>	<b>82,200</b>	<b>23.1%</b>	<b>99,817</b>	<b>89,640</b>	<b>11.4%</b>	<b>96,847</b>	<b>3.1%</b>
<b>Sub Total Equity Opt.+ ETF (*)</b>	<b>129,698</b>	<b>104,443</b>	<b>24.2%</b>	<b>100,441</b>	<b>29.1%</b>	<b>119,100</b>	<b>103,938</b>	<b>14.6%</b>	<b>112,314</b>	<b>6.0%</b>
<b>Currency Options</b>										
USX (7)	15	85	-81.9%	16	-1.5%	21	67	-67.9%	68	-68.4%
<b>CO<sub>2</sub> Derivatives</b>										
MCX (11)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
<b>Energy Derivatives</b>										
WCH (23)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
<b>TOTAL (*)</b>	<b>229,821</b>	<b>250,305</b>	<b>-8.2%</b>	<b>260,065</b>	<b>-11.6%</b>	<b>265,646</b>	<b>247,099</b>	<b>7.5%</b>	<b>247,926</b>	<b>7.1%</b>

2 - Listed on April 29, 2002  
 3 - Listed on April 21, 2003  
 4 - Listed on June 23, 2003  
 5 - Listed on May 03, 2004  
 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 September 2, 2009  
 20 - Listed on August 11, 2009  
 21 - Listed on Feb. 19, 2010  
 22 - Listed on May 26, 2010  
 23 - Listed on June 18, 2010  
 24 - Listed on August 30, 2010  
 25 - Listed on February 25, 2011  
 26 - Listed on May 6, 2011  
 27 - Listed on Aug. 11, 2011  
 28 - Listed on Feb. 24, 2012  
 29 - Listed on May 28, 2012

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



228	Transcontinental Inc.	TCL	Volume			Value			Transaction			Open Interest
			Call	Put	Total	Call	Put	Total	Call	Put	Total	
229	Transcontinental Inc.	TCL	171	75	246	1,346	1,308	14,648	17	3	20	201
230	Transcontinental Inc.	TCL	118	148	266	1,902	1,899	21,012	3	3	6	411
231	Transcontinental Inc.	TCL	2043	728	2771	92,146	99,665	1,041,111	137	70	207	4,624
232	Transcontinental Inc.	TCL	4867	1978	6845	489,897	249,897	2,709,786	1562	693	2255	22,739
233	Transcontinental Inc.	TCL	482	96	578	20,946	4,819	47,879	46	39	85	1,118
234	Transcontinental Inc.	TCL	1687	303	1990	19,978	18,873	209,824	92	69	161	927
235	Transcontinental Inc.	TCL	237	330	567	24,048	19,558	47,986	32	6	38	96
236	Transcontinental Inc.	TCL	115	306	421	1,825	27,548	30,366	17	79	96	1,118
237	Transcontinental Inc.	TCL	39	39	78	30	30	30	1	1	2	20
238	Transcontinental Inc.	TCL	2982	603	3585	39,984	19,669	49,654	189	73	262	4,624
239	Transcontinental Inc.	TCL	3055	1018	4073	17,883	33,345	24,915	45	16	61	987
240	Transcontinental Inc.	TCL	1817	79	1896	10,033	4093	19,706	16	7	23	1,127
241	Transcontinental Inc.	TCL	1489	345	1834	37,750	11,109	48,859	123	17	140	3,759
242	Transcontinental Inc.	TCL	22930	2145	25075	857,466	268,513	1,125,979	343	142	485	4,627
243	Transcontinental Inc.	TCL	39	39	78	30	30	30	1	1	2	20
244	Transcontinental Inc.	TCL	227	78	305	789	1,559	277	9	46	55	822
245	Transcontinental Inc.	TCL	2886	258	3144	30,900	30,310	347,030	142	20	162	7,799
246	Transcontinental Inc.	TCL	284	284	568	117,284	14,814	23,888	190	96	286	843
247	Transcontinental Inc.	TCL	17628	8099	25727	141,918	27,866	1,892,118	644	148	792	4,629
248	Transcontinental Inc.	TCL	162	25	187	915	139	486	18	3	21	262
249	Transcontinental Inc.	TCL	162	79	241	1075	1075	20,610	11	27	38	369
250	Transcontinental Inc.	TCL	1862	382	2244	34,703	17,786	38,849	96	20	116	716
251	Transcontinental Inc.	TCL	282	772	1054	29,075	60,880	69,951	23	54	77	289
252	Transcontinental Inc.	TCL	3	3	6	12	12	12	1	1	2	20
253	Transcontinental Inc.	TCL	544	129	673	41,139	18,944	60,073	148	13	161	652
254	Transcontinental Inc.	TCL	456	125	581	18,849	8,909	17,919	113	36	149	654
255	Transcontinental Inc.	TCL	125	125	250	36,900	36,900	52,930	6	9	15	208
256	Transcontinental Inc.	TCL	125	125	250	36,900	36,900	52,930	6	9	15	208
257	Transcontinental Inc.	TCL	857	395	1252	48,115	40,779	19,087	58	40	98	278
258	Transcontinental Inc.	TCL	826	238	1064	13,773	14,626	15,716	20	17	37	367
259	Transcontinental Inc.	TCL	686	872	1558	18,883	18,780	20,030	54	17	71	1,187
260	Transcontinental Inc.	TCL	1416	1114	2530	57,641	63,513	107,906	213	139	352	276
261	Transcontinental Inc.	TCL	1312	1183	2495	20,360	53,010	73,546	56	136	192	884
262	Transcontinental Inc.	TCL	50	50	100	800	800	800	1	1	2	20
263	Transcontinental Inc.	TCL	1695	1393	3088	91,398	53,818	143,524	339	166	505	2,803

Subtotal 1,861,187 643,616 2,504,803 78,283,986 86,275,423 224,475,482 94,347 24,892 79,809 2,881,792

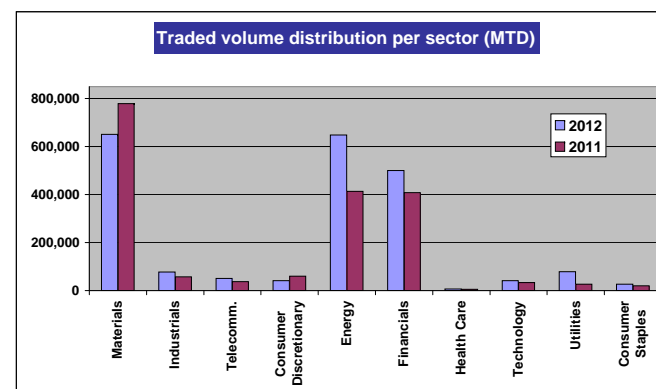
NOTE - Long positions included in the volume listed on May 30, 2012

Minerals Exchange Inc. - Monthly Options Summary -												
BAX	BAX Options	BAX	Volume			Value			Transaction			Open Interest
			Call	Put	Total	Call	Put	Total	Call	Put	Total	
264	BAX	BAX	17,468	7,181	24,649	4,602,253	12,411,113	17,278,775	52	47	99	31,462
265	BAX	BAX										1,271
266	BAX	BAX	14,687	14,688	29,375	3,638,077	5,689,177	6,642,253	199	240	439	141,809
267	BAX	BAX										
268	BAX	BAX	15	15	30	4,480	4,480	4,480	5	5	10	46
269	BAX	BAX	58	58	116	8,480	8,480	8,480	5	5	10	409
270	BAX	BAX	15	15	30	1,805	1,805	1,805	5	5	10	364
271	BAX	BAX	236	64	300	20,480	1,139	22,519	28	7	35	549
272	BAX	BAX	1,238	351	1,589	11,778	26,515	15,208	65	41	106	2,332
273	BAX	BAX	81	41	122	4,925	1,667	6,592	5	4	9	710
274	BAX	BAX	91	117	208	2,505	18,389	21,894	16	26	42	2,131
275	BAX	BAX	103	45	148	1,175	1,175	1,175	5	5	10	306
276	BAX	BAX	103	103	206	1,745	1,745	1,745	12	12	24	218
277	BAX	BAX	305,028	236,665	541,693	11,896,945	10,616,343	23,821,320	423	366	789	642,869
278	BAX	BAX	125	125	250	4,000	4,000	4,000	17	17	34	454
279	BAX	BAX	4	4	8	1,200	1,200	1,200	1	1	2	1,621
280	BAX	BAX	209	38	247	24,760	1,810	26,570	27	4	31	1,893
281	BAX	BAX	15	15	30	420	780	1,170	1	1	2	18
282	BAX	BAX	459	35	494	31,480	4,275	35,755	21	4	25	844
283	BAX	BAX	49	39	88	2,440	2,440	2,440	1	1	2	303
284	BAX	BAX	89	105	194	1,100	8,525	9,625	11	17	28	1,197
285	BAX	BAX	568	1,124	1,692	41,825	232,955	284,779	39	107	146	1,580
286	BAX	BAX	411	106	517	26,935	32,408	35,408	95	18	113	2,418
287	BAX	BAX	39	11	50	1,800	1,975	3,775	1	1	2	213
288	BAX	BAX	48	80	128	6,855	6,900	13,755	9	6	15	109
289	BAX	BAX	419	39	458	37,444	7,517	24,709	269	36	305	1,504
290	BAX	BAX	1,482	1,084	2,566	207,022	56,784	328,800	189	103	292	1,074
291	BAX	BAX	60	78	138	31,426	4,671	36,097	39	16	55	674
292	BAX	BAX	730	274	1,004	42,277	10,420	52,697	59	23	82	1,421
293	BAX	BAX	2,463	978	3,441	180,009	69,867	189,119	188	47	235	1,820
294	BAX	BAX	1,817	1,860	3,677	130,094	1,80,000	1,681,153	98	144	242	3,046
295	BAX	BAX	1,139	136	1,275	121,348	10,040	131,388	18	126	144	1,778
296	BAX	BAX	1,626	1,440	3,066	107,098	257,228	468,424	215	77	292	3,092
297	BAX	BAX	17,251	1,467	18,718	629,760	221,441	6,513,413	188	102	290	16,647
298	BAX	BAX	28	1	29	1,360	20	1,400	4	1	5	71
299	BAX	BAX	147	156	303	13,806	19,687	33,493	11	17	28	516
300	BAX	BAX	374,084	347,174	721,258	29,411,363	28,369,914	57,946,236	2,365	1,408	3,773	1,072,018
301	BAX	BAX										
302	BAX	BAX										
303	BAX	BAX										
304	BAX	BAX										
305	BAX	BAX										
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331	BAX	BAX										
332	BAX	BAX										
333	BAX	BAX										

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

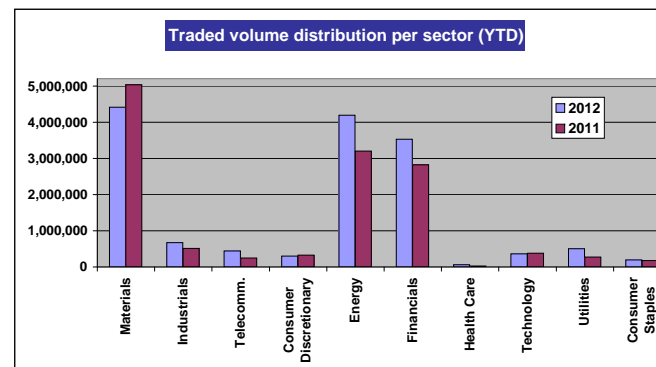
**MTD**

Sectors	Volume July 2012	% du volume transigé:	Volume July 2011	variation of volume traded: 2012-2011	Volume June 2012	variation of volume traded: July- June (2012)
Materials	650,690	30.6%	778,928	-16.5%	599,200	8.59%
Industrials	78,053	3.7%	57,392	36.0%	48,052	62.43%
Telecommunications	51,362	2.4%	37,677	36.3%	47,166	8.90%
Consumer Discretionary	41,362	1.9%	60,005	-31.1%	30,631	35.03%
Energy	648,623	30.5%	414,267	56.6%	524,275	23.72%
Financials	500,245	23.5%	407,821	22.7%	340,721	46.82%
Health Care	7,003	0.3%	5,834	20.0%	10,553	-33.64%
Technology	41,411	1.9%	33,133	25.0%	51,218	-19.15%
Utilities	78,208	3.7%	27,070	188.9%	59,714	30.97%
Consumer Staples	27,244	1.3%	19,690	38.4%	14,660	85.84%
<b>Total</b>	<b>2,124,201</b>	<b>100.00%</b>	<b>1,841,817</b>	<b>15.3%</b>	<b>1,726,190</b>	<b>23.1%</b>



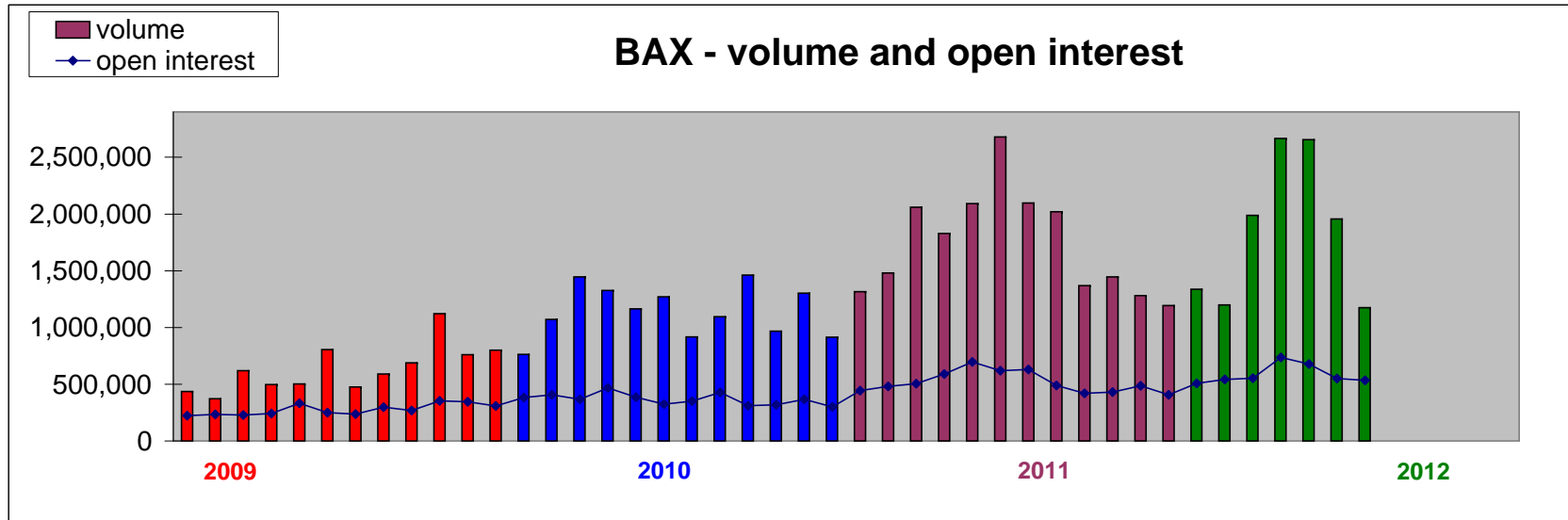
**YTD**

Sectors	Volume YTD 2012	Trade Volume (%)	Volume YTD 2011	Change Volume YTD 2012/ YTD 2011
Materials	4,414,831	30.1%	5,028,869	-12.2%
Industrials	672,063	4.6%	514,162	30.7%
Telecommunications	443,870	3.0%	246,663	79.9%
Consumer Discretionary	302,001	2.1%	328,968	-8.2%
Energy	4,187,542	28.5%	3,201,289	30.8%
Financials	3,526,084	24.0%	2,821,506	25.0%
Health Care	62,885	0.4%	26,233	139.7%
Technology	358,509	2.4%	378,644	-5.3%
Utilities	506,780	3.5%	278,552	81.9%
Consumer Staples	198,531	1.4%	172,863	14.8%
<b>Total</b>	<b>14,673,096</b>	<b>100.00%</b>	<b>12,997,749</b>	<b>12.9%</b>

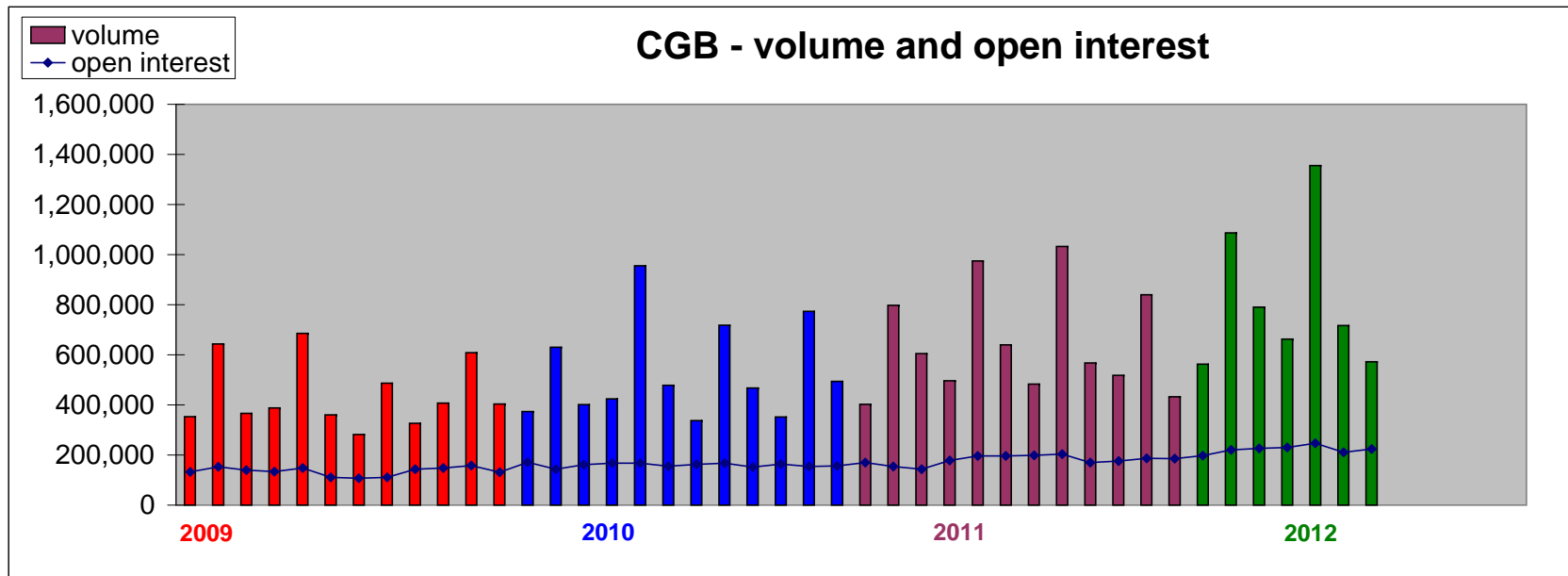


\* Sector breakdowns are based on the S&P/TSX Indices

# BAX Three-Month Canadian Bankers' Acceptance Futures

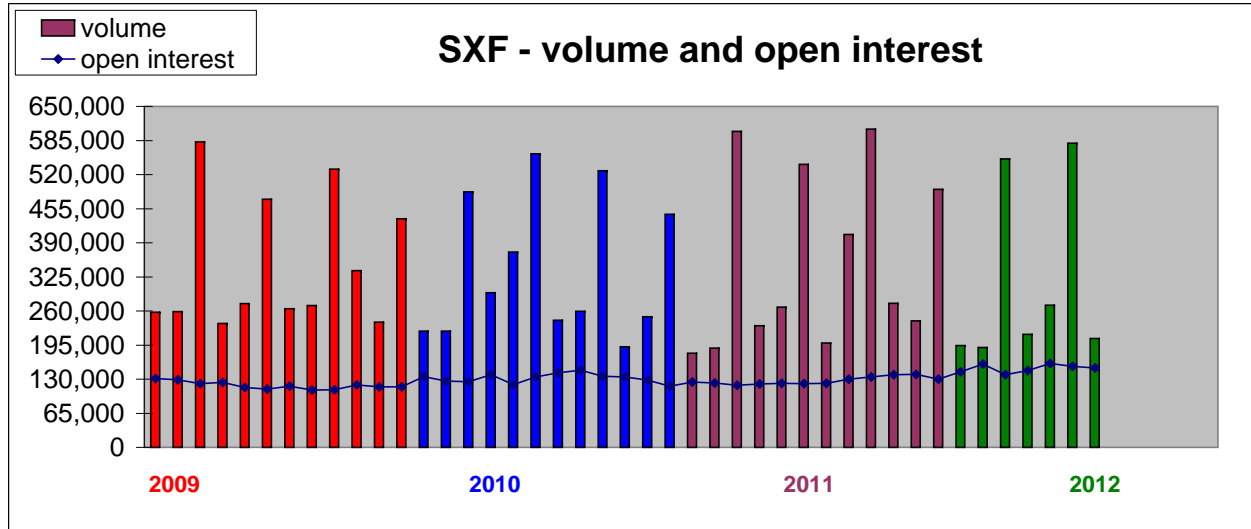


# CGB Ten-Year Government of Canada Bond Futures





# SXF S&P Canada 60 Index Futures



# Equity Options

