

MONTRÉAL EXCHANGE

Statistics



Sep 2010

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Sep 2010	Sep 2009	% CHG	Aug 2010	% CHG	2010	2009	% CHG	Total 2009	Sep 2010	Sep 2009	% CHG	Aug 2010	% CHG	Sep 2010	YTD 2010
Short-Term Interest Rate Futures																
BAX	1,463,201	688,249	112.6%	1,095,050	33.6%	10,516,048	4,987,302	110.9%	7,668,781	310,655	268,296	15.8%	428,649	-27.5%	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	1,463,201	688,249	112.6%	1,095,050	33.6%	10,516,048	4,987,302	110.9%	7,668,781	310,655	268,296	15.8%	428,649	-27.5%	0	0
Short-Term Interest Rate Options - OBX	37,350	16,612	124.8%	45,075	-17.1%	273,841	146,993	86.3%	234,861	69,275	46,766	48.1%	97,996	-29.3%	0	0
Bond Futures																
CGZ	232	0		0		232	0		0	82	0		0		0	0
CGF	0	585	-100.0%	0		0	11,618	-100.0%	12,055	0	180	-100.0%	0		0	0
CGB	467,902	326,137	43.5%	718,654	-34.9%	4,787,037	3,891,855	23.0%	5,310,537	151,868	143,097	6.1%	167,242	-9.2%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	468,134	326,722	43.3%	718,654	-34.9%	4,787,269	3,903,473	22.6%	5,322,592	151,950	143,277	6.1%	167,242	-9.1%	0	0
Bond Options - OGB	2,050	200	925.0%	700	192.9%	6,972	10,334	-32.5%	12,531	2,050	1,136	80.5%	700	192.9%	0	0
Index Futures																
SXF	527,315	530,157	-0.5%	259,647	103.1%	3,185,481	3,146,504	1.2%	4,157,917	135,798	109,918	23.5%	147,282	-7.8%	0	0
SXM	0	0		0		0	0		0	0	0		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	0	122	-100.0%	2	-100.0%	260	814	-68.1%	1,151	0	40	-100.0%	2	-100.0%	0	0
SXA	0	0		0		0	20	-100.0%	20	0	0		0		0	0
SXB	0	4	-100.0%	0		16	90	-82.2%	94	0	4	-100.0%	0		0	0
SXH	0	0		0		0	0		0	0	0		0		0	0
SXY	0	60	-100.0%	0		0	110	-100.0%	110	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	527,315	530,343	-0.6%	259,649	103.1%	3,185,757	3,147,538	1.2%	4,159,292	135,798	109,962	23.5%	147,284	-7.8%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	7,677	4,395	74.7%	8,898	-13.7%	58,878	27,073	117.5%	34,056	20,281	7,320	177.1%	25,211	-19.6%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	7,677	4,395	74.7%	8,898	-13.7%	58,878	27,073	117.5%	34,056	20,281	7,320	177.1%	25,211	-19.6%	0	0
Other Options	0	13,846	-100.0%	0		107,943	256,105	-57.9%	311,004	0	100,705	-100.0%	0		0	0
Other Derivatives	0	18	-100.0%	0		4	35	-88.6%	43	259	263	-1.5%	259	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	289,461	433,251	-33.2%	269,342	7.5%	2,404,253	1,958,013	22.8%	2,783,762	594,034	634,551	-6.4%	596,841	-0.5%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	1,207,117	1,160,398	4.0%	1,405,790	-14.1%	11,222,740	10,468,341	7.2%	14,196,257	2,032,245	1,389,514	46.3%	1,930,198	5.3%	0	0
Currency Options - USX	810	1,519	-46.7%	1,311	-38.2%	13,527	22,738	-40.5%	29,902	1,612	1,518	6.2%	2,534	-36.4%	0	0
Total Futures	2,458,650	1,545,314	59.1%	2,073,353	18.6%	18,489,074	12,038,313	53.6%	17,150,665	598,403	521,535	14.7%	743,175	-19.5%	0	0
Total Options	1,544,465	1,630,221	-5.3%	1,731,116	-10.8%	14,088,154	12,889,597	9.3%	17,602,373	2,719,497	2,181,510	24.7%	2,653,480	2.5%	0	0
GRAND TOTAL	4,003,115	3,175,553	26.1%	3,804,469	5.2%	32,577,232	24,927,945	30.7%	34,753,081	3,318,159	2,703,308	22.7%	3,396,914	-2.3%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2010	Sep 2009	% CHG	Aug 2010	% CHG	2010	2009	% CHG	Total 2009
Short-Term Interest Rate Futures									
BAX	69,676	32,774	112.6%	52,145	33.6%	55,775	26,427	111.1%	40,816
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	69,676	32,774	112.6%	52,145	33.6%	55,775	26,427	111.1%	40,816
Short-Term Interest Rate Options - OBX	1,779	791	124.9%	2,146	-17.1%	1,457	774	88.2%	1,251
Bond Futures									
CGZ	11	0		0		1	0		0
CGF	0	28	-100.0%	0		0	77	-100.0%	79
CGB	22,281	15,530	43.5%	34,222	-34.9%	25,731	21,017	22.4%	28,684
LGB	0	0		0		0	0		0
Total	22,292	15,558	43.3%	34,222	-34.9%	25,732	21,094	22.0%	28,763
Bond Options - OGB	98	10	880.0%	33	197.0%	38	58	-34.5%	70
Index Futures									
SXF	25,110	25,246	-0.5%	12,364	103.1%	16,776	16,619	0.9%	21,971
SXM	0	0		0		0	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	6	-100.0%	0		1	6	-83.3%	8
SXA	0	0		0		0	0		0
SXB	0	0		0		0	0		1
SXH	0	0		0		0	0		0
SXY	0	3	-100.0%	0		0	1	-100.0%	1
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	25,110	25,255	-0.6%	12,364	103.1%	16,777	16,626	0.9%	21,981
Index Options									
SXJ	0	0		0		0	0		0
SXO	366	209	75.1%	424	-13.7%	308	145	112.4%	182
SXV	0	0		0		0	0		0
Total	366	209	75.1%	424	-13.7%	308	145	112.4%	182
Other Options	0	659	-100.0%	0		577	1,368	-57.8%	1,659
Other Derivatives	0	1	-100.0%	0		0	0		0
ETF Futures	0	0		0		0	0		0
ETF Options	13,774	19,790	-30.4%	12,825	7.4%	12,763	10,379	23.0%	14,623
Share Futures	0	0		0		0	0		0
Equity Options	57,482	55,257	4.0%	66,942	-14.1%	59,838	55,686	7.5%	75,411
Currency Options - USX	39	72	-45.8%	62	-37.1%	72	120	-40.0%	158
Total Futures	117,078	73,587	59.1%	98,731	18.6%	98,284	64,147	53.2%	91,560

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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