

MONTRÉAL EXCHANGE

Statistics



Jun 2010

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jun 2010	Jun 2009	% CHG	May 2010	% CHG	2010	2009	% CHG	Total 2009	Jun 2010	Jun 2009	% CHG	May 2010	% CHG	Jun 2010	YTD 2010
Short-Term Interest Rate Futures																
BAX	1,271,315	805,952	57.7%	1,163,780	9.2%	7,041,915	3,231,915	117.9%	7,668,781	323,722	250,337	29.3%	384,248	-15.8%	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	1,271,315	805,952	57.7%	1,163,780	9.2%	7,041,915	3,231,915	117.9%	7,668,781	323,722	250,337	29.3%	384,248	-15.8%	0	0
Short-Term Interest Rate Options - OBX	19,346	36,471	-47.0%	20,414	-5.2%	155,341	112,028	38.7%	234,861	51,191	56,468	-9.3%	73,514	-30.4%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0	0	0	0		0	0
CGF	0	3,725	-100.0%	0		0	8,824	-100.0%	12,055	0	990	-100.0%	0		0	0
CGB	477,834	360,785	32.4%	956,020	-50.0%	3,263,486	2,797,324	16.7%	5,310,537	154,837	111,432	39.0%	167,359	-7.5%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	477,834	364,510	31.1%	956,020	-50.0%	3,263,486	2,806,148	16.3%	5,322,592	154,837	112,422	37.7%	167,359	-7.5%	0	0
Bond Options - OGB	0	0		1,325	-100.0%	4,222	9,198	-54.1%	12,531	1,325	2,000	-33.8%	1,325	0.0%	0	0
Index Futures																
SXF	559,606	472,731	18.4%	371,998	50.4%	2,156,459	2,082,153	3.6%	4,157,917	134,237	110,800	21.2%	119,855	12.0%	0	0
SXM	0	0		0		0	0		0	0	0	0	0		0	0
SEG	0	0		0		0	0		0	0	0	0	0		0	0
SDV	0	0		0		0	0		0	0	0	0	0		0	0
SMJ	0	0		0		0	0		0	0	0	0	0		0	0
SCF	82	231	-64.5%	130	-36.9%	218	497	-56.1%	1,151	2	10	-80.0%	24	-91.7%	0	0
SXA	0	0		0		0	20	-100.0%	20	0	0	0	0		0	0
SXB	0	2	-100.0%	0		16	66	-75.8%	94	0	4	-100.0%	0		0	0
SXH	0	0		0		0	0		0	0	0	0	0		0	0
SXY	0	0		0		0	50	-100.0%	110	0	0	0	0		0	0
SXK	0	0		0		0	0		0	0	0	0	0		0	0
SXU	0	0		0		0	0		0	0	0	0	0		0	0
Total	559,688	472,964	18.3%	372,128	50.4%	2,156,693	2,082,786	3.5%	4,159,292	134,239	110,814	21.1%	119,879	12.0%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	7,438	4,123	80.4%	6,234	19.3%	33,453	19,395	72.5%	34,056	17,127	7,814	119.2%	13,994	22.4%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	7,438	4,123	80.4%	6,234	19.3%	33,453	19,395	72.5%	34,056	17,127	7,814	119.2%	13,994	22.4%	0	0
Other Options	0	26,602	-100.0%	0		107,943	218,462	-50.6%	311,004	0	102,156	-100.0%	0		0	0
Other Derivatives	0	7	-100.0%	0		0	17	-100.0%	43	259	267	-3.0%	259	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	442,670	153,500	188.4%	455,011	-2.7%	1,681,935	983,362	71.0%	2,783,762	542,084	334,284	62.2%	667,873	-18.8%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	1,247,008	1,176,201	6.0%	1,399,180	-10.9%	7,482,555	7,115,512	5.2%	14,196,257	1,821,393	1,441,518	26.4%	1,721,032	5.8%	0	0
Currency Options - USX	1,609	3,446	-53.3%	2,891	-44.3%	10,268	15,354	-33.1%	29,902	2,338	2,468	-5.3%	2,786	-16.1%	0	0
Total Futures	2,308,837	1,643,426	40.5%	2,491,928	-7.3%	12,462,094	8,120,849	53.5%	17,150,665	612,798	473,573	29.4%	671,486	-8.7%	0	0
Total Options	1,718,071	1,400,343	22.7%	1,885,055	-8.9%	9,475,717	8,473,311	11.8%	17,602,373	2,435,458	1,946,708	25.1%	2,480,524	-1.8%	0	0
GRAND TOTAL	4,026,908	3,043,776	32.3%	4,376,983	-8.0%	21,937,811	16,594,177	32.2%	34,753,081	3,048,515	2,420,548	25.9%	3,152,269	-3.3%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2010	Jun 2009	% CHG	May 2010	% CHG	2010	2009	% CHG	Total 2009
Short-Term Interest Rate Futures									
BAX	57,787	36,634	57.7%	58,189	-0.7%	56,090	25,647	118.7%	61,224
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	57,787	36,634	57.7%	58,189	-0.7%	56,090	25,647	118.7%	61,224
Short-Term Interest Rate Options - OBX	879	1,658	-47.0%	1,021	-13.9%	1,245	886	40.5%	1,876
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	169	-100.0%	0		0	93	-100.0%	119
CGB	21,720	16,399	32.4%	47,801	-54.6%	26,505	22,748	16.5%	43,027
LGB	0	0		0		0	0		0
Total	21,720	16,568	31.1%	47,801	-54.6%	26,505	22,841	16.0%	43,146
Bond Options - OGB	0	0		66	-100.0%	36	77	-53.2%	104
Index Futures									
SXF	25,437	21,488	18.4%	18,600	36.8%	16,997	16,470	3.2%	32,956
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	4	10	-60.0%	6	-33.3%	2	6	-66.7%	11
SXA	0	0		0		0	0		1
SXB	0	0		0		0	1	-100.0%	1
SXH	0	0		0		0	0		0
SXY	0	0		0		0	0		1
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	25,441	21,498	18.3%	18,606	36.7%	16,999	16,477	3.2%	32,970
Index Options									
SXJ	0	0		0		0	0		0
SXO	338	187	80.7%	312	8.3%	261	156	67.3%	273
SXV	0	0		0		0	0		0
Total	338	187	80.7%	312	8.3%	261	156	67.3%	273
Other Options	0	1,209	-100.0%	0		866	1,754	-50.6%	2,488
ETF Futures	0	0		0		0	0		0
ETF Options	20,118	6,975	188.4%	22,959	-12.4%	13,408	7,904	69.6%	21,936
Share Futures	0	0		0		0	0		0
Equity Options	56,682	53,464	6.0%	69,959	-19.0%	60,073	56,928	5.5%	113,116
Currency Options - USX	73	157	-53.5%	145	-49.7%	83	122	-32.0%	237
Total Futures	104,948	74,700	40.5%	124,596	-15.8%	99,594	64,965	53.3%	137,340
Total Options	78,090	63,650	22.7%	94,462	-17.3%	75,972	67,827	12.0%	140,030
GRAND TOTAL	183,038	138,350	32.3%	219,058	-16.4%	175,566	132,792	32.2%	277,370

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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