

MONTRÉAL EXCHANGE

Statistics



Dec 2006

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Dec 2006	Dec 2005	% CHG	Nov 2006	% CHG	2006	2005	% CHG	Total 2005	Dec 2006	Dec 2005	% CHG	Nov 2006	% CHG	Dec 2006	YTD 2006
Short-Term Interest Rate Futures																
BAX	1,515,991	936,352	61.9%	1,125,947	34.6%	16,702,302	11,157,298	49.7%	11,157,298	393,078	331,916	18.4%	457,979	-14.2%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Total	1,515,991	936,352	61.9%	1,125,947	34.6%	16,702,302	11,157,298	49.7%	11,157,298	393,078	331,916	18.4%	457,979	-14.2%	0	0
Short-Term Interest Rate Options - OBX	56,339	19,125	194.6%	24,785	127.3%	605,806	377,370	60.5%	377,370	78,861	44,375	77.7%	130,262	-39.5%	0	0
Bond Futures																
CGZ	1,871	11,733	-84.1%	4,296	-56.4%	85,301	132,637	-35.7%	132,637	1,905	3,884	-51.0%	2,163	-11.9%	0	0
CGF	0	0		0		0	0		0	0	0		0		0	0
CGB	483,867	327,159	47.9%	1,164,400	-58.4%	7,691,797	4,692,287	63.9%	4,692,287	335,215	162,620	106.1%	370,039	-9.4%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	485,738	338,892	43.3%	1,168,696	-58.4%	7,777,098	4,824,924	61.2%	4,824,924	337,120	166,504	102.5%	372,202	-9.4%	0	0
Bond Options - OGB	0	0		450	-100.0%	2,275	0		0	0	0		50	-100.0%	0	0
Index Futures																
SXF	500,314	333,219	50.1%	153,647	225.6%	3,064,695	2,234,406	37.2%	2,234,406	166,635	109,823	51.7%	166,700	-0.0%	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	0		0		0	0		0	0	0		0		0	0
SXA	46	877	-94.8%	2,569	-98.2%	23,645	9,898	138.9%	9,898	2	481	-99.6%	323	-99.4%	0	0
SXB	0	125	-100.0%	22	-100.0%	140	266	-47.4%	266	0	0		20	-100.0%	0	0
SXH	0	0		0		22	172	-87.2%	172	0	0		2	-100.0%	0	0
SXY	49	1,025	-95.2%	1,071	-95.4%	10,157	13,662	-25.7%	13,662	3	101	-97.0%	2	50.0%	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	500,409	335,246	49.3%	157,309	218.1%	3,098,659	2,258,404	37.2%	2,258,404	166,640	110,405	50.9%	167,047	-0.2%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	1,053	2,802	-62.4%	2,288	-54.0%	57,974	27,897	107.8%	27,897	1,691	4,813	-64.9%	7,490	-77.4%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	1,053	2,802	-62.4%	2,288	-54.0%	57,974	27,897	107.8%	27,897	1,691	4,813	-64.9%	7,490	-77.4%	0	0
Other Options	101,911	0		123,561	-17.5%	319,206	0		0	335,062	0		275,015	21.8%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	62,790	55,649	12.8%	64,485	-2.6%	849,061	622,289	36.4%	622,289	103,433	86,821	19.1%	118,930	-13.0%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	745,373	714,876	4.3%	1,025,809	-27.3%	10,629,333	8,768,028	21.2%	8,768,028	1,144,910	992,293	15.4%	1,197,548	-4.4%	0	0
Currency Options - USX	2,305	3,125	-26.2%	1,160	98.7%	31,262	7,264	330.4%	7,264	2,838	2,691	5.5%	2,594	9.4%	0	0
Total Futures	2,502,138	1,610,490	55.4%	2,451,952	2.0%	27,578,059	18,240,626	51.2%	18,240,626	896,838	608,825	47.3%	997,228	-10.1%	0	0
Total Options	969,771	795,577	21.9%	1,242,538	-22.0%	12,494,917	9,802,848	27.5%	9,802,848	1,666,795	1,130,993	47.4%	1,731,889	-3.8%	0	0
GRAND TOTAL	3,471,909	2,406,067	44.3%	3,694,490	-6.0%	40,072,976	28,043,474	42.9%	28,043,474	2,563,633	1,739,818	47.4%	2,729,117	-6.1%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Dec 2006	Dec 2005	% CHG	Nov 2006	% CHG	2006	2005	% CHG	Total 2005
Short-Term Interest Rate Futures									
BAX	79,789	46,818	70.4%	53,617	48.8%	66,869	44,558	50.1%	44,558
CRA	0	0		0		0	0		0
Total	79,789	46,818	70.4%	53,617	48.8%	66,869	44,558	50.1%	44,558
Short-Term Interest Rate Options - OBX									
	2,965	956	210.1%	1,180	151.3%	2,444	1,509	62.0%	1,509
Bond Futures									
CGZ	98	587	-83.3%	205	-52.2%	342	533	-35.8%	533
CGF	0	0		0		0	0		0
CGB	25,467	16,358	55.7%	55,448	-54.1%	30,576	18,731	63.2%	18,731
LGB	0	0		0		0	0		0
Total	25,565	16,945	50.9%	55,653	-54.1%	30,918	19,264	60.5%	19,264
Bond Options - OGB									
	0	0		21	-100.0%	9	0		0
Index Futures									
SXF	26,332	16,661	58.0%	6,984	277.0%	12,256	8,851	38.5%	8,851
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	0		0		0	0		0
SXA	2	44	-95.5%	117	-98.3%	93	39	138.5%	39
SXB	0	6	-100.0%	1	-100.0%	1	1	0.0%	1
SXH	0	0		0		0	1	-100.0%	1
SXY	3	51	-94.1%	49	-93.9%	40	54	-25.9%	54
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	26,337	16,762	57.1%	7,151	268.3%	12,390	8,946	38.5%	8,946
Index Options									
SXJ	0	0		0		0	0		0
SXO	55	140	-60.7%	104	-47.1%	229	112	104.5%	112
SXV	0	0		0		0	0		0
Total	55	140	-60.7%	104	-47.1%	229	112	104.5%	112
Other Options									
	5,364	0		5,616	-4.5%	1,289	0		0
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	3,305	2,782	18.8%	2,931	12.8%	3,420	2,473	38.3%	2,473
Share Futures									
	0	0		0		0	0		0
Equity Options									
	39,230	0		46,628	-15.9%	17,818	0		0
Currency Options - USX									
	121	156	-22.4%	53	128.3%	124	30	313.3%	30
Total Futures									
	131,691	80,525	63.5%	116,421	13.1%	110,177	72,768	51.4%	72,768
Total Options									
	51,040	4,034	1165.2%	56,533	-9.7%	25,333	4,124	514.3%	4,124
GRAND TOTAL	182,731	84,559	116.1%	172,954	5.7%	135,510	76,892	76.2%	76,892

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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