

MONTRÉAL EXCHANGE

Statistics



Feb 2007

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Feb 2007	Feb 2006	% CHG	Jan 2007	% CHG	2007	2006	% CHG	Total 2006	Feb 2007	Feb 2006	% CHG	Jan 2007	% CHG	Feb 2007	YTD 2007
Short-Term Interest Rate Futures																
BAX	1,811,601	1,086,412	66.8%	1,271,946	42.4%	3,083,547	2,294,342	34.4%	16,702,302	655,983	428,647	53.0%	428,032	53.3%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,811,601	1,086,412	66.8%	1,271,946	42.4%	3,083,547	2,294,342	34.4%	16,702,302	655,983	428,647	53.0%	428,032	53.3%	0	0
Short-Term Interest Rate Options - OBX	40,903	33,141	23.4%	111,341	-63.3%	152,244	71,392	113.3%	605,806	123,768	77,499	59.7%	107,918	14.7%	0	0
Bond Futures																
CGZ	1,669	19,277	-91.3%	2,614	-36.2%	4,283	21,973	-80.5%	85,301	2,342	7,589	-69.1%	1,846	26.9%	0	0
CGF	0	0		0		0	0		0	0	0	0	0		0	0
CGB	1,359,269	742,684	83.0%	543,434	150.1%	1,902,703	1,133,317	67.9%	7,691,797	440,734	220,762	99.6%	383,107	15.0%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,360,938	761,961	78.6%	546,048	149.2%	1,906,986	1,155,290	65.1%	7,777,098	443,076	228,351	94.0%	384,953	15.1%	0	0
Bond Options - OGB	0	0		0		0	0		2,275	0	0		0		0	0
Index Futures																
SXF	138,652	125,344	10.6%	174,156	-20.4%	312,808	243,833	28.3%	3,064,695	181,131	124,457	45.5%	172,787	4.8%	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	0	0		0		0	0		0	0	0	0	0		0	0
SXA	37	541	-93.2%	20	85.0%	57	2,833	-98.0%	23,645	10	452	-97.8%	2	400.0%	0	0
SXB	0	0		0		0	20	-100.0%	140	0	0	0	0		0	0
SXH	0	0		0		0	22		22	0	0	0	0		0	0
SXY	80	88	-9.1%	135	-40.7%	215	4,208	-94.9%	10,157	0	226	-100.0%	60	-100.0%	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	138,769	125,973	10.2%	174,311	-20.4%	313,080	250,894	24.8%	3,098,659	181,141	125,135	44.8%	172,849	4.8%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	1,528	7,162	-78.7%	1,666	-8.3%	3,194	10,871	-70.6%	57,974	2,150	8,239	-73.9%	1,905	12.9%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,528	7,162	-78.7%	1,666	-8.3%	3,194	10,871	-70.6%	57,974	2,150	8,239	-73.9%	1,905	12.9%	0	0
Other Options	85,931	0		94,738	-9.3%	180,669	0		319,206	402,978	0		371,196	8.6%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	53,809	59,268	-9.2%	42,265	27.3%	96,074	134,267	-28.4%	849,061	117,341	118,632	-1.1%	98,740	18.8%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	837,157	861,851	-2.9%	976,484	-14.3%	1,813,641	1,895,910	-4.3%	10,629,333	970,070	884,939	9.6%	913,458	6.2%	0	0
Currency Options - USX	1,881	5,099	-63.1%	1,986	-5.3%	3,867	9,420	-58.9%	31,262	3,505	5,859	-40.2%	3,330	5.3%	0	0
Total Futures	3,311,308	1,974,346	67.7%	1,992,305	66.2%	5,303,613	3,700,526	43.3%	27,578,059	1,280,200	782,133	63.7%	985,834	29.9%	0	0
Total Options	1,021,209	966,521	5.7%	1,228,480	-16.9%	2,249,689	2,121,860	6.0%	12,494,917	1,619,812	1,095,168	47.9%	1,496,547	8.2%	0	0
GRAND TOTAL	4,332,517	2,940,867	47.3%	3,220,785	34.5%	7,553,302	5,822,386	29.7%	40,072,976	2,900,012	1,877,301	54.5%	2,482,381	16.8%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2007	Feb 2006	% CHG	Jan 2007	% CHG	2007	2006	% CHG	Total 2006
Short-Term Interest Rate Futures									
BAX	90,580	54,321	66.7%	57,816	56.7%	74,198	55,921	32.7%	401,214
CRA	0	0		0		0	0		0
Total	90,580	54,321	66.7%	57,816	56.7%	74,198	55,921	32.7%	401,214
Short-Term Interest Rate Options - OBX									
	2,045	1,657	23.4%	5,061	-59.6%	3,553	1,739	104.3%	14,665
Bond Futures									
CGZ	83	964	-91.4%	119	-30.3%	101	546	-81.5%	2,053
CGF	0	0		0		0	0		0
CGB	67,963	37,134	83.0%	24,702	175.1%	46,332	27,868	66.3%	183,455
LGB	0	0		0		0	0		0
Total	68,046	38,098	78.6%	24,821	174.1%	46,433	28,414	63.4%	185,508
Bond Options - OGB									
	0	0		0		0	0		54
Index Futures									
SXF	6,933	6,267	10.6%	7,916	-12.4%	7,424	5,955	24.7%	73,537
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	27	-92.6%	1	100.0%	1	68	-98.5%	558
SXB	0	0		0		0	0		3
SXH	0	0		0		0	0		1
SXY	4	4	0.0%	6	-33.3%	5	100	-95.0%	239
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	6,939	6,298	10.2%	7,923	-12.4%	7,430	6,123	21.3%	74,338
Index Options									
SXJ	0	0		0		0	0		0
SXO	76	358	-78.8%	76	0.0%	76	267	-71.5%	1,376
SXV	0	0		0		0	0		0
Total	76	358	-78.8%	76	0.0%	76	267	-71.5%	1,376
Other Options									
	4,297	0		4,306	-0.2%	4,301	0		7,734
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	2,691	2,964	-9.2%	1,922	40.0%	2,306	3,267	-29.4%	20,524
Share Futures									
	0	0		0		0	0		0
Equity Options									
	41,858	0		44,386	-5.7%	43,122	0		106,909
Currency Options - USX									
	94	255	-63.1%	90	4.4%	92	230	-60.0%	745
Total Futures									
	165,565	98,717	67.7%	90,560	82.8%	128,061	90,458	41.6%	661,060
Total Options									
	51,061	5,234	875.6%	55,841	-8.6%	53,450	5,503	871.3%	152,007
GRAND TOTAL	216,626	103,951	108.4%	146,401	48.0%	181,511	95,961	89.2%	813,067

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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