

MONTRÉAL EXCHANGE

Statistics



Jan 2009

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Jan 2009	Jan 2008	% CHG	Dec 2008	% CHG	2009	2008	% CHG	Total 2008	Jan 2009	Jan 2008	% CHG	Dec 2008	% CHG	Jan 2009	YTD 2009
Short-Term Interest Rate Futures																
BAX	437,096	1,192,186	-63.3%	455,926	-4.1%	437,096	1,192,186	-63.3%	9,958,833	222,184	503,791	-55.9%	220,391	0.8%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	5	-100.0%	0		0	5	-100.0%	5	0		0		0	0	
Total	437,096	1,192,191	-63.3%	455,926	-4.1%	437,096	1,192,191	-63.3%	9,958,838	222,184	503,791	-55.9%	220,391	0.8%	0	0
Short-Term Interest Rate Options - OBX	18,877	22,864	-17.4%	5,107	269.6%	18,877	22,864	-17.4%	282,190	37,583	64,460	-41.7%	23,075	62.9%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0		0		0	0	
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	353,568	538,079	-34.3%	314,849	12.3%	353,568	538,079	-34.3%	7,363,569	132,135	237,545	-44.4%	137,031	-3.6%	0	0
LGB	0	908	-100.0%	0		0	908	-100.0%	3,032	0	319	-100.0%	0		0	0
Total	353,568	538,987	-34.4%	314,849	12.3%	353,568	538,987	-34.4%	7,366,601	132,135	237,864	-44.4%	137,031	-3.6%	0	0
Bond Options - OGB	1,714	4,354	-60.6%	5,815	-70.5%	1,714	4,354	-60.6%	23,553	7,584	3,658	107.3%	5,870	29.2%	0	0
Index Futures																
SXF	257,799	324,748	-20.6%	511,123	-49.6%	257,799	324,748	-20.6%	4,575,352	131,427	162,284	-19.0%	111,562	17.8%	0	0
SXM	0	0		0		0	0		0	0		0		0	0	
SEG	0	0		0		0	0		0	0		0		0	0	
SDV	0	0		0		0	0		0	0		0		0	0	
SMJ	0	0		0		0	0		0	0		0		0	0	
SCF	0	0		0		0	0		0	0		0		0	0	
SXA	20	4,579	-99.6%	0		20	4,579	-99.6%	91,186	0	1,935	-100.0%	0		0	0
SXB	50	1,830	-97.3%	4	1150.0%	50	1,830	-97.3%	24,129	50	1,100	-95.5%	2	2400.0%	0	0
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	50	1,000	-95.0%	0		50	1,000	-95.0%	28,762	50	110	-54.5%	0		0	0
SXK	0	0		0		0	0		0	0		0		0	0	
SXU	0	0		0		0	0		0	0		0		0	0	
Total	257,919	332,157	-22.4%	511,127	-49.5%	257,919	332,157	-22.4%	4,719,429	131,527	165,429	-20.5%	111,564	17.9%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	4,042	2,417	67.2%	3,916	3.2%	4,042	2,417	67.2%	38,666	6,634	2,524	162.8%	3,542	87.3%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	4,042	2,417	67.2%	3,916	3.2%	4,042	2,417	67.2%	38,666	6,634	2,524	162.8%	3,542	87.3%	0	0
Other Options	44,324	86,441	-48.7%	45,603	-2.8%	44,324	86,441	-48.7%	630,044	201,331	286,952	-29.8%	186,895	7.7%	0	0
Other Derivatives	10	0		72	-86.1%	10	0		1,179	267	0		267	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	63,139	62,462	1.1%	53,388	18.3%	63,139	62,462	1.1%	1,017,003	161,106	81,049	98.8%	129,683	24.2%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,279,410	1,314,335	-2.7%	929,702	37.6%	1,279,410	1,314,335	-2.7%	14,003,604	1,138,131	1,123,494	1.3%	1,266,470	-10.1%	0	0
Currency Options - USX	1,216	2,484	-51.0%	1,362	-10.7%	1,216	2,484	-51.0%	23,795	1,211	2,818	-57.0%	1,088	11.3%	0	0
Total Futures	1,048,583	2,063,335	-49.2%	1,281,902	-18.2%	1,048,583	2,063,335	-49.2%	22,044,868	485,846	907,084	-46.4%	468,986	3.6%	0	0
Total Options	1,412,722	1,495,357	-5.5%	1,044,893	35.2%	1,412,722	1,495,357	-5.5%	16,018,855	1,553,580	1,564,955	-0.7%	1,616,623	-3.9%	0	0
GRAND TOTAL	2,461,315	3,558,692	-30.8%	2,326,867	5.8%	2,461,315	3,558,692	-30.8%	38,064,902	2,039,693	2,472,039	-17.5%	2,085,876	-2.2%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2009	Jan 2008	% CHG	Dec 2008	% CHG	2009	2008	% CHG	Total 2008
Short-Term Interest Rate Futures									
BAX	20,814	54,190	-61.6%	21,711	-4.1%	20,814	54,190	-61.6%	475,713
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	20,814	54,190	-61.6%	21,711	-4.1%	20,814	54,190	-61.6%	475,713
Short-Term Interest Rate Options - OBX									
	899	1,039	-13.5%	243	270.0%	899	1,039	-13.5%	13,517
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	16,837	24,458	-31.2%	14,993	12.3%	16,837	24,458	-31.2%	354,669
LGB	0	41	-100.0%	0		0	41	-100.0%	145
Total	16,837	24,499	-31.3%	14,993	12.3%	16,837	24,499	-31.3%	354,814
Bond Options - OGB									
	82	198	-58.6%	277	-70.4%	82	198	-58.6%	1,111
Index Futures									
SXF	12,276	14,761	-16.8%	25,556	-52.0%	12,276	14,761	-16.8%	219,320
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	1	208	-99.5%	0		1	208	-99.5%	4,326
SXB	2	83	-97.6%	0		2	83	-97.6%	1,147
SXH	0	0		0		0	0		0
SXY	2	45	-95.6%	0		2	45	-95.6%	1,361
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	12,281	15,097	-18.7%	25,556	-51.9%	12,281	15,097	-18.7%	226,154
Index Options									
SXJ	0	0		0		0	0		0
SXO	192	110	74.5%	196	-2.0%	192	110	74.5%	1,843
SXV	0	0		0		0	0		0
Total	192	110	74.5%	196	-2.0%	192	110	74.5%	1,843
Other Options									
	2,111	3,929	-46.3%	2,280	-7.4%	2,111	3,929	-46.3%	30,023
Other Derivatives									
	0	0		3	-100.0%	0	0		58
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	3,007	2,838	6.0%	2,670	12.6%	3,007	2,838	6.0%	48,607
Share Futures									
	0	0		0		0	0		0
Equity Options									
	60,924	59,742	2.0%	46,485	31.1%	60,924	59,742	2.0%	667,575
Currency Options - USX									
	58	113	-48.7%	65	-10.8%	58	113	-48.7%	1,132
Total Futures									
	49,932	93,786	-46.8%	62,260	-19.8%	49,932	93,786	-46.8%	1,056,681

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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