

MONTRÉAL EXCHANGE

# Statistics



**Dec 2009**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Dec 2009	Dec 2008	% CHG	Nov 2009	% CHG	2009	2008	% CHG	Total 2008	Dec 2009	Dec 2008	% CHG	Nov 2009	% CHG	Dec 2009	YTD 2009
<b>Short-Term Interest Rate Futures</b>																
BAX	800,385	455,926	75.6%	760,526	5.2%	7,668,781	9,958,833	-23.0%	9,958,833	308,098	220,391	39.8%	344,725	-10.6%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	0	0		0		0	5	-100.0%	5	0	0	0	0		0	0
<b>Total</b>	<b>800,385</b>	<b>455,926</b>	<b>75.6%</b>	<b>760,526</b>	<b>5.2%</b>	<b>7,668,781</b>	<b>9,958,838</b>	<b>-23.0%</b>	<b>9,958,838</b>	<b>308,098</b>	<b>220,391</b>	<b>39.8%</b>	<b>344,725</b>	<b>-10.6%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>14,085</b>	<b>5,107</b>	<b>175.8%</b>	<b>43,468</b>	<b>-67.6%</b>	<b>234,861</b>	<b>282,190</b>	<b>-16.8%</b>	<b>282,190</b>	<b>84,023</b>	<b>23,075</b>	<b>264.1%</b>	<b>95,153</b>	<b>-11.7%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	0	0		0		0	0		0	0	0	0	0		0	0
CGF	160	0		252	-36.5%	12,055	0		0	0	0	257	-100.0%	0	0	0
CGB	403,906	314,849	28.3%	608,038	-33.6%	5,310,537	7,363,569	-27.9%	7,363,569	130,932	137,031	-4.5%	158,283	-17.3%	0	0
LGB	0	0		0		0	3,032	-100.0%	3,032	0	0	0	0		0	0
<b>Total</b>	<b>404,066</b>	<b>314,849</b>	<b>28.3%</b>	<b>608,290</b>	<b>-33.6%</b>	<b>5,322,592</b>	<b>7,366,601</b>	<b>-27.7%</b>	<b>7,366,601</b>	<b>130,932</b>	<b>137,031</b>	<b>-4.5%</b>	<b>158,540</b>	<b>-17.4%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>1,000</b>	<b>5,815</b>	<b>-82.8%</b>	<b>1,197</b>	<b>-16.5%</b>	<b>12,531</b>	<b>23,553</b>	<b>-46.8%</b>	<b>23,553</b>	<b>1,697</b>	<b>5,870</b>	<b>-71.1%</b>	<b>1,197</b>	<b>41.8%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	435,789	511,123	-14.7%	238,810	82.5%	4,157,917	4,575,352	-9.1%	4,575,352	115,316	111,562	3.4%	115,524	-0.2%	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	115	0		157	-26.8%	1,151	0		0	0	0	85	-100.0%	0	0	0
SXA	0	0		0		20	91,186	-100.0%	91,186	0	0	0	0		0	0
SXB	4	4	0.0%	0		94	24,129	-99.6%	24,129	4	2	100.0%	4	0.0%	0	0
SXH	0	0		0		0	0		0	0	0	0	0		0	0
SXY	0	0		0		110	28,762	-99.6%	28,762	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
<b>Total</b>	<b>435,908</b>	<b>511,127</b>	<b>-14.7%</b>	<b>238,967</b>	<b>82.4%</b>	<b>4,159,292</b>	<b>4,719,429</b>	<b>-11.9%</b>	<b>4,719,429</b>	<b>115,320</b>	<b>111,564</b>	<b>3.4%</b>	<b>115,613</b>	<b>-0.3%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	1,475	3,916	-62.3%	2,485	-40.6%	34,056	38,666	-11.9%	38,666	2,241	3,542	-36.7%	10,454	-78.6%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
<b>Total</b>	<b>1,475</b>	<b>3,916</b>	<b>-62.3%</b>	<b>2,485</b>	<b>-40.6%</b>	<b>34,056</b>	<b>38,666</b>	<b>-11.9%</b>	<b>38,666</b>	<b>2,241</b>	<b>3,542</b>	<b>-36.7%</b>	<b>10,454</b>	<b>-78.6%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>16,813</b>	<b>45,603</b>	<b>-63.1%</b>	<b>24,067</b>	<b>-30.1%</b>	<b>311,004</b>	<b>630,044</b>	<b>-50.6%</b>	<b>630,044</b>	<b>129,506</b>	<b>186,895</b>	<b>-30.7%</b>	<b>123,148</b>	<b>5.2%</b>	<b>0</b>	<b>0</b>
<b>Other Derivatives</b>	<b>2</b>	<b>72</b>	<b>-97.2%</b>	<b>6</b>	<b>-66.7%</b>	<b>43</b>	<b>1,179</b>	<b>-96.4%</b>	<b>1,179</b>	<b>259</b>	<b>267</b>	<b>-3.0%</b>	<b>269</b>	<b>-3.7%</b>	<b>0</b>	<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>228,734</b>	<b>53,388</b>	<b>328.4%</b>	<b>204,275</b>	<b>12.0%</b>	<b>2,783,762</b>	<b>1,017,003</b>	<b>173.7%</b>	<b>1,017,003</b>	<b>578,520</b>	<b>129,683</b>	<b>346.1%</b>	<b>591,170</b>	<b>-2.1%</b>	<b>0</b>	<b>0</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>
<b>Equity Options</b>	<b>1,047,585</b>	<b>929,702</b>	<b>12.7%</b>	<b>1,378,099</b>	<b>-24.0%</b>	<b>14,196,257</b>	<b>14,003,604</b>	<b>1.4%</b>	<b>14,003,604</b>	<b>1,417,614</b>	<b>1,266,470</b>	<b>11.9%</b>	<b>1,594,750</b>	<b>-11.1%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>1,771</b>	<b>1,362</b>	<b>30.0%</b>	<b>2,617</b>	<b>-32.3%</b>	<b>29,902</b>	<b>23,795</b>	<b>25.7%</b>	<b>23,795</b>	<b>1,584</b>	<b>1,088</b>	<b>45.6%</b>	<b>1,796</b>	<b>-11.8%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>1,640,359</b>	<b>1,281,902</b>	<b>28.0%</b>	<b>1,607,783</b>	<b>2.0%</b>	<b>17,150,665</b>	<b>22,044,868</b>	<b>-22.2%</b>	<b>22,044,868</b>	<b>554,350</b>	<b>468,986</b>	<b>18.2%</b>	<b>618,878</b>	<b>-10.4%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,311,463</b>	<b>1,044,893</b>	<b>25.5%</b>	<b>1,656,208</b>	<b>-20.8%</b>	<b>17,602,373</b>	<b>16,018,855</b>	<b>9.9%</b>	<b>16,018,855</b>	<b>2,215,185</b>	<b>1,616,623</b>	<b>37.0%</b>	<b>2,417,668</b>	<b>-8.4%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>2,951,824</b>	<b>2,326,867</b>	<b>26.9%</b>	<b>3,263,997</b>	<b>-9.6%</b>	<b>34,753,081</b>	<b>38,064,902</b>	<b>-8.7%</b>	<b>38,064,902</b>	<b>2,769,794</b>	<b>2,085,876</b>	<b>32.8%</b>	<b>3,036,815</b>	<b>-8.8%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Dec 2009	Dec 2008	% CHG	Nov 2009	% CHG	2009	2008	% CHG	Total 2008
<b>Short-Term Interest Rate Futures</b>									
BAX	38,114	21,711	75.6%	38,026	0.2%	30,612	39,643	-22.8%	39,643
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>38,114</b>	<b>21,711</b>	<b>75.6%</b>	<b>38,026</b>	<b>0.2%</b>	<b>30,612</b>	<b>39,643</b>	<b>-22.8%</b>	<b>39,643</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>671</b>	<b>243</b>	<b>176.1%</b>	<b>2,173</b>	<b>-69.1%</b>	<b>938</b>	<b>1,126</b>	<b>-16.7%</b>	<b>1,126</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	0		0
CGF	8	0		13	-38.5%	59	0		0
CGB	19,234	14,993	28.3%	30,402	-36.7%	21,513	29,556	-27.2%	29,556
LGB	0	0		0		0	12	-100.0%	12
<b>Total</b>	<b>19,242</b>	<b>14,993</b>	<b>28.3%</b>	<b>30,415</b>	<b>-36.7%</b>	<b>21,572</b>	<b>29,568</b>	<b>-27.0%</b>	<b>29,568</b>
<b>Bond Options - OGB</b>									
	<b>48</b>	<b>277</b>	<b>-82.7%</b>	<b>60</b>	<b>-20.0%</b>	<b>52</b>	<b>93</b>	<b>-44.1%</b>	<b>93</b>
<b>Index Futures</b>									
SXF	20,752	25,556	-18.8%	11,372	82.5%	16,478	18,277	-9.8%	18,277
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	5	0		8	-37.5%	6	0		0
SXA	0	0		0		0	361	-100.0%	361
SXB	0	0		0		0	96	-100.0%	96
SXH	0	0		0		0	0		0
SXY	0	0		0		0	113	-100.0%	113
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>20,757</b>	<b>25,556</b>	<b>-18.8%</b>	<b>11,380</b>	<b>82.4%</b>	<b>16,484</b>	<b>18,847</b>	<b>-12.5%</b>	<b>18,847</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	70	196	-64.3%	118	-40.7%	136	154	-11.7%	154
SXV	0	0		0		0	0		0
<b>Total</b>	<b>70</b>	<b>196</b>	<b>-64.3%</b>	<b>118</b>	<b>-40.7%</b>	<b>136</b>	<b>154</b>	<b>-11.7%</b>	<b>154</b>
<b>Other Options</b>									
	<b>801</b>	<b>2,280</b>	<b>-64.9%</b>	<b>1,146</b>	<b>-30.1%</b>	<b>1,244</b>	<b>2,502</b>	<b>-50.3%</b>	<b>2,502</b>
<b>Other Derivatives</b>									
	<b>0</b>	<b>3</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>5</b>	<b>-100.0%</b>	<b>5</b>
<b>ETF Futures</b>									
	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Options</b>									
	<b>10,546</b>	<b>2,670</b>	<b>295.0%</b>	<b>9,459</b>	<b>11.5%</b>	<b>10,967</b>	<b>4,050</b>	<b>170.8%</b>	<b>4,050</b>
<b>Share Futures</b>									
	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Equity Options</b>									
	<b>49,885</b>	<b>46,485</b>	<b>7.3%</b>	<b>65,624</b>	<b>-24.0%</b>	<b>56,558</b>	<b>55,631</b>	<b>1.7%</b>	<b>55,631</b>
<b>Currency Options - USX</b>									
	<b>84</b>	<b>65</b>	<b>29.2%</b>	<b>125</b>	<b>-32.8%</b>	<b>119</b>	<b>94</b>	<b>26.6%</b>	<b>94</b>
<b>Total Futures</b>									
	<b>78,113</b>	<b>62,260</b>	<b>25.5%</b>	<b>79,821</b>	<b>-2.1%</b>	<b>68,668</b>	<b>88,058</b>	<b>-22.0%</b>	<b>88,058</b>

# Listed Products

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## 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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