

MONTRÉAL EXCHANGE

Statistics



Feb 2010

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Feb 2010	Feb 2009	% CHG	Jan 2010	% CHG	2010	2009	% CHG	Total 2009	Feb 2010	Feb 2009	% CHG	Jan 2010	% CHG	Feb 2010	YTD 2010
Short-Term Interest Rate Futures																
BAX	1,070,281	371,868	187.8%	762,734	40.3%	1,833,015	808,964	126.6%	7,668,781	406,228	233,414	74.0%	382,954	6.1%	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	1,070,281	371,868	187.8%	762,734	40.3%	1,833,015	808,964	126.6%	7,668,781	406,228	233,414	74.0%	382,954	6.1%	0	0
Short-Term Interest Rate Options - OBX	24,750	6,622	273.8%	20,917	18.3%	45,667	25,499	79.1%	234,861	80,884	42,851	88.8%	90,135	-10.3%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0	0	0	0		0	0
CGF	0	0		0		0	0		12,055	0	0	0	0		0	0
CGB	630,090	643,448	-2.1%	374,041	68.5%	1,004,131	997,016	0.7%	5,310,537	142,819	152,713	-6.5%	171,517	-16.7%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	630,090	643,448	-2.1%	374,041	68.5%	1,004,131	997,016	0.7%	5,322,592	142,819	152,713	-6.5%	171,517	-16.7%	0	0
Bond Options - OGB	1,325	4,784	-72.3%	1,572	-15.7%	2,897	6,498	-55.4%	12,531	1,325	4,784	-72.3%	1,572	-15.7%	0	0
Index Futures																
SXF	221,403	258,955	-14.5%	221,817	-0.2%	443,220	516,754	-14.2%	4,157,917	126,520	128,481	-1.5%	134,749	-6.1%	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	4	0		0		4	0		1,151	0	0	0	0		0	0
SXA	0	0		0		0	20	-100.0%	20	0	0	0	0		0	0
SXB	0	2	-100.0%	0		0	52	-100.0%	94	4	52	-92.3%	4	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	50	-100.0%	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	221,407	258,957	-14.5%	221,817	-0.2%	443,224	516,876	-14.2%	4,159,292	126,524	128,583	-1.6%	134,753	-6.1%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	2,457	3,483	-29.5%	2,357	4.2%	4,814	7,525	-36.0%	34,056	5,237	8,559	-38.8%	3,501	49.6%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	2,457	3,483	-29.5%	2,357	4.2%	4,814	7,525	-36.0%	34,056	5,237	8,559	-38.8%	3,501	49.6%	0	0
Other Options	25,204	38,929	-35.3%	24,831	1.5%	50,035	83,253	-39.9%	311,004	136,233	218,332	-37.6%	135,732	0.4%	0	0
Other Derivatives	0	0		0		0	10	-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	0
ETF Options	117,332	160,617	-26.9%	221,182	-47.0%	338,514	223,756	51.3%	2,783,762	637,814	177,391	259.6%	665,822	-4.2%	0	0
Share Futures	0	0		0		0	0		0	0	0	0	0		0	0
Equity Options	1,091,335	1,022,401	6.7%	1,275,745	-14.5%	2,367,080	2,301,811	2.8%	14,196,257	1,451,201	1,080,612	34.3%	1,358,608	6.8%	0	0
Currency Options - USX	943	1,337	-29.5%	1,745	-46.0%	2,688	2,553	5.3%	29,902	1,335	1,441	-7.4%	1,337	-0.1%	0	0
Total Futures	1,921,778	1,274,273	50.8%	1,358,592	41.5%	3,280,370	2,322,856	41.2%	17,150,665	675,571	514,710	31.3%	689,224	-2.0%	0	0
Total Options	1,263,346	1,238,173	2.0%	1,548,349	-18.4%	2,811,695	2,650,895	6.1%	17,602,373	2,314,029	1,533,970	50.9%	2,256,707	2.5%	0	0
GRAND TOTAL	3,185,124	2,512,446	26.8%	2,906,941	9.6%	6,092,065	4,973,761	22.5%	34,753,081	2,989,859	2,048,947	45.9%	2,946,190	1.5%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2010	Feb 2009	% CHG	Jan 2010	% CHG	2010	2009	% CHG	Total 2009
Short-Term Interest Rate Futures									
BAX	56,331	19,572	187.8%	38,137	47.7%	47,234	20,193	133.9%	183,672
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	56,331	19,572	187.8%	38,137	47.7%	47,234	20,193	133.9%	183,672
Short-Term Interest Rate Options - OBX	1,303	349	273.4%	1,046	24.6%	1,174	624	88.1%	5,629
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		356
CGB	33,163	33,866	-2.1%	18,702	77.3%	25,932	25,351	2.3%	129,080
LGB	0	0		0		0	0		0
Total	33,163	33,866	-2.1%	18,702	77.3%	25,932	25,351	2.3%	129,436
Bond Options - OGB	70	252	-72.2%	79	-11.4%	74	167	-55.7%	313
Index Futures									
SXF	11,653	13,629	-14.5%	11,091	5.1%	11,372	12,953	-12.2%	98,868
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		34
SXA	0	0		0		0	0		2
SXB	0	0		0		0	1	-100.0%	2
SXH	0	0		0		0	0		0
SXY	0	0		0		0	1	-100.0%	3
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	11,653	13,629	-14.5%	11,091	5.1%	11,372	12,955	-12.2%	98,909
Index Options									
SXJ	0	0		0		0	0		0
SXO	129	183	-29.5%	118	9.3%	124	188	-34.0%	818
SXV	0	0		0		0	0		0
Total	129	183	-29.5%	118	9.3%	124	188	-34.0%	818
Other Options	1,327	2,049	-35.2%	1,242	6.8%	1,284	2,080	-38.3%	7,464
Other Derivatives	0	0		0		0	0		1
ETF Futures	0	0		0		0	0		0
ETF Options	6,176	8,458	-27.0%	11,062	-44.2%	8,616	5,732	50.3%	65,802
Share Futures	0	0		0		0	0		0
Equity Options	57,439	53,811	6.7%	63,787	-10.0%	60,613	57,367	5.7%	339,348
Currency Options - USX	50	70	-28.6%	87	-42.5%	68	64	6.2%	712
Total Futures	101,147	67,067	50.8%	67,930	48.9%	84,538	58,499	44.5%	412,017

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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