

MONTRÉAL EXCHANGE

Statistics



Jan 2011

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS		
	Jan 2011	Jan 2010	% CHG	Dec 2010	% CHG	2011	2010	% CHG	Total 2010	Jan 2011	Jan 2010	% CHG	Dec 2010	% CHG	Jan 2011	YTD 2011
Short-Term Interest Rate Futures																
BAX	1,314,983	762,734	72.4%	913,157	44.0%	1,314,983	762,734	72.4%	13,698,870	444,631	382,954	16.1%	299,345	48.5%	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	1,314,983	762,734	72.4%	913,157	44.0%	1,314,983	762,734	72.4%	13,698,870	444,631	382,954	16.1%	299,345	48.5%	0	0
Short-Term Interest Rate Options - OBX	51,327	20,917	145.4%	19,584	162.1%	51,327	20,917	145.4%	349,675	81,565	90,135	-9.5%	43,309	88.3%	0	0
Bond Futures																
CGZ	144	0		208	-30.8%	144	0		611	101	0		245	-58.8%	0	0
CGF	0	0		0		0	0		0	0	0		0		0	0
CGB	401,862	374,041	7.4%	493,613	-18.6%	401,862	374,041	7.4%	6,405,525	170,045	171,517	-0.9%	156,470	8.7%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	402,006	374,041	7.5%	493,821	-18.6%	402,006	374,041	7.5%	6,406,136	170,146	171,517	-0.8%	156,715	8.6%	0	0
Bond Options - OGB	185	1,572	-88.2%	217	-14.7%	185	1,572	-88.2%	9,742	2,860	1,572	81.9%	2,675	6.9%	0	0
Index Futures																
SXF	179,161	221,817	-19.2%	444,196	-59.7%	179,161	221,817	-19.2%	4,070,604	124,800	134,749	-7.4%	116,355	7.3%	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		261	0	0		0		0	0
SXA	0	0		0		0	0		0	0	0		0		0	0
SXB	0	0		0		0	0		16	0	4	-100.0%	0		0	0
SXH	0	0		0		0	0		0	0	0		0		0	0
SXY	0	0		0		0	0		0	0	0		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	179,161	221,817	-19.2%	444,196	-59.7%	179,161	221,817	-19.2%	4,070,881	124,800	134,753	-7.4%	116,355	7.3%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	6,059	2,357	157.1%	5,734	5.7%	6,059	2,357	157.1%	77,820	18,535	3,501	429.4%	16,320	13.6%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	6,059	2,357	157.1%	5,734	5.7%	6,059	2,357	157.1%	77,820	18,535	3,501	429.4%	16,320	13.6%	0	0
Other Options	0	24,831	-100.0%	0		0	24,831	-100.0%	107,943	0	135,732	-100.0%	0		0	0
Other Derivatives	0	0		0		0	0		144	194	259	-25.1%	194	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	363,553	221,182	64.4%	406,724	-10.6%	363,553	221,182	64.4%	3,312,650	510,479	665,822	-23.3%	638,865	-20.1%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	1,930,381	1,275,745	51.3%	1,719,348	12.3%	1,930,381	1,275,745	51.3%	16,245,341	2,106,120	1,358,608	55.0%	2,316,811	-9.1%	0	0
Currency Options - USX	1,760	1,745	0.9%	2,056	-14.4%	1,760	1,745	0.9%	17,705	1,502	1,337	12.3%	1,165	28.9%	0	0
Total Futures	1,896,150	1,358,592	39.6%	1,851,174	2.4%	1,896,150	1,358,592	39.6%	24,175,887	739,577	689,224	7.3%	572,415	29.2%	0	0
Total Options	2,353,265	1,548,349	52.0%	2,153,663	9.3%	2,353,265	1,548,349	52.0%	20,120,876	2,721,061	2,256,707	20.6%	3,019,145	-9.9%	0	0
GRAND TOTAL	4,249,415	2,906,941	46.2%	4,004,837	6.1%	4,249,415	2,906,941	46.2%	44,296,907	3,460,832	2,946,190	17.5%	3,591,754	-3.6%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2011	Jan 2010	% CHG	Dec 2010	% CHG	2011	2010	% CHG	Total 2010
Short-Term Interest Rate Futures									
BAX	65,749	38,137	72.4%	43,484	51.2%	65,749	38,137	72.4%	655,837
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	65,749	38,137	72.4%	43,484	51.2%	65,749	38,137	72.4%	655,837
Short-Term Interest Rate Options - OBX	2,566	1,046	145.3%	933	175.0%	2,566	1,046	145.3%	16,821
Bond Futures									
CGZ	7	0		10	-30.0%	7	0		29
CGF	0	0		0		0	0		0
CGB	20,093	18,702	7.4%	23,505	-14.5%	20,093	18,702	7.4%	309,489
LGB	0	0		0		0	0		0
Total	20,100	18,702	7.5%	23,515	-14.5%	20,100	18,702	7.5%	309,518
Bond Options - OGB	9	79	-88.6%	10	-10.0%	9	79	-88.6%	478
Index Futures									
SXF	8,958	11,091	-19.2%	21,152	-57.6%	8,958	11,091	-19.2%	193,051
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		13
SXA	0	0		0		0	0		1
SXB	0	0		0		0	0		1
SXH	0	0		0		0	0		0
SXY	0	0		0		0	0		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	8,958	11,091	-19.2%	21,152	-57.6%	8,958	11,091	-19.2%	193,066
Index Options									
SXJ	0	0		0		0	0		0
SXO	303	118	156.8%	273	11.0%	303	118	156.8%	3,674
SXV	0	0		0		0	0		0
Total	303	118	156.8%	273	11.0%	303	118	156.8%	3,674
Other Options	0	1,242	-100.0%	0		0	1,242	-100.0%	5,195
Other Derivatives	0	0		0		0	0		6
ETF Futures	0	0		0		0	0		0
ETF Options	18,178	11,062	64.3%	19,367	-6.1%	18,178	11,062	64.3%	157,992
Share Futures	0	0		0		0	0		0
Equity Options	96,519	63,787	51.3%	81,874	17.9%	96,519	63,787	51.3%	777,667
Currency Options - USX	88	87	1.1%	98	-10.2%	88	87	1.1%	849
Total Futures	94,807	67,930	39.6%	88,151	7.6%	94,807	67,930	39.6%	1,158,421

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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