

MONTRÉAL EXCHANGE

Statistics



Dec 2011

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Dec 2011	Dec 2010	% CHG	Nov 2011	% CHG	2011	2010	% CHG	Total 2010	Dec 2011	Dec 2010	% CHG	Nov 2011	% CHG	Dec 2011	YTD 2011
Short-Term Interest Rate Futures																
BAX	1,194,364	913,157	30.8%	1,281,450	-6.8%	20,865,769	13,698,870	52.3%	13,698,870	407,248	299,345	36.0%	487,729	-16.5%	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	1,194,364	913,157	30.8%	1,281,450	-6.8%	20,865,769	13,698,870	52.3%	13,698,870	407,248	299,345	36.0%	487,729	-16.5%	0	0
Short-Term Interest Rate Options - OBX	22,000	19,584	12.3%	22,014	-0.1%	635,046	349,675	81.6%	349,675	66,605	43,309	53.8%	144,128	-53.8%	0	0
Bond Futures																
CGZ	2,403	208	1055.3%	7,884	-69.5%	59,650	611	9662.7%	611	253	245	3.3%	4,806	-94.7%	0	0
CGF	18,269	0		14,413	26.8%	105,580	0		0	3,533	0		4,199	-15.9%	0	0
CGB	432,492	493,613	-12.4%	839,952	-48.5%	7,788,218	6,405,525	21.6%	6,405,525	185,383	156,470	18.5%	186,412	-0.6%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	453,164	493,821	-8.2%	862,249	-47.4%	7,953,448	6,406,136	24.2%	6,406,136	189,169	156,715	20.7%	195,417	-3.2%	0	0
Bond Options - OGB	0	217	-100.0%	1,181	-100.0%	8,775	9,742	-9.9%	9,742	1,181	2,675	-55.9%	1,181	0.0%	0	0
Index Futures																
SXF	491,890	444,196	10.7%	241,124	104.0%	4,228,938	4,070,604	3.9%	4,070,604	130,200	116,355	11.9%	139,349	-6.6%	0	0
SXM	9,288	0		8,508	9.2%	100,554	0		0	1,135	0		2,860	-60.3%	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	40	0		50	-20.0%	232	261	-11.1%	261	0	0		5	-100.0%	0	0
SXA	0	0		0		0	0		0	0	0		0		0	0
SXB	0	0		0		0	16	-100.0%	16	0	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	501,218	444,196	12.8%	249,682	100.7%	4,329,724	4,070,881	6.4%	4,070,881	131,335	116,355	12.9%	142,214	-7.6%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	4,688	5,734	-18.2%	5,371	-12.7%	93,151	77,820	19.7%	77,820	12,510	16,320	-23.3%	16,440	-23.9%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	4,688	5,734	-18.2%	5,371	-12.7%	93,151	77,820	19.7%	77,820	12,510	16,320	-23.3%	16,440	-23.9%	0	0
Other Options	0	0		0		0	107,943	-100.0%	107,943	0	0		0		0	0
Other Derivatives	0	0		0		0	144	-100.0%	144	0	194	-100.0%	0		0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	234,110	406,724	-42.4%	455,734	-48.6%	3,866,689	3,312,650	16.7%	3,312,650	560,461	638,865	-12.3%	702,107	-20.2%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	2,080,310	1,719,348	21.0%	2,482,911	-16.2%	24,211,857	16,245,341	49.0%	16,245,341	3,173,582	2,316,811	37.0%	3,128,602	1.4%	0	0
Currency Options - USX	954	2,056	-53.6%	1,006	-5.2%	16,947	17,705	-4.3%	17,705	954	1,165	-18.1%	1,378	-30.8%	0	0
Total Futures	2,148,746	1,851,174	16.1%	2,393,381	-10.2%	33,148,941	24,175,887	37.1%	24,175,887	727,752	572,415	27.1%	825,360	-11.8%	0	0
Total Options	2,342,062	2,153,663	8.7%	2,968,217	-21.1%	28,832,465	20,120,876	43.3%	20,120,876	3,815,293	3,019,145	26.4%	3,993,836	-4.5%	0	0
GRAND TOTAL	4,490,808	4,004,837	12.1%	5,361,598	-16.2%	61,981,406	44,296,907	39.9%	44,296,907	4,543,045	3,591,754	26.5%	4,819,196	-5.7%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Dec 2011	Dec 2010	% CHG	Nov 2011	% CHG	2011	2010	% CHG	Total 2010
Short-Term Interest Rate Futures									
BAX	59,718	43,484	37.3%	61,021	-2.1%	83,424	54,653	52.6%	54,653
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	59,718	43,484	37.3%	61,021	-2.1%	83,424	54,653	52.6%	54,653
Short-Term Interest Rate Options - OBX	1,100	933	17.9%	1,048	5.0%	2,536	1,402	80.9%	1,402
Bond Futures									
CGZ	120	10	1100.0%	375	-68.0%	238	2	11800.0%	2
CGF	913	0		686	33.1%	426	0		0
CGB	21,625	23,505	-8.0%	39,998	-45.9%	31,191	25,791	20.9%	25,791
LGB	0	0		0		0	0		0
Total	22,658	23,515	-3.6%	41,059	-44.8%	31,855	25,793	23.5%	25,793
Bond Options - OGB	0	10	-100.0%	56	-100.0%	36	40	-10.0%	40
Index Futures									
SXF	24,594	21,152	16.3%	10,960	124.4%	16,712	16,088	3.9%	16,088
SXM	464	0		405	14.6%	417	0		0
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	2	0		2	0.0%	1	1	0.0%	1
SXA	0	0		0		0	0		0
SXB	0	0		0		0	0		0
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	25,060	21,152	18.5%	11,367	120.5%	17,130	16,089	6.5%	16,089
Index Options									
SXJ	0	0		0		0	0		0
SXO	234	273	-14.3%	244	-4.1%	375	306	22.5%	306
SXV	0	0		0		0	0		0
Total	234	273	-14.3%	244	-4.1%	375	306	22.5%	306
Other Options	0	0		0		0	433	-100.0%	433
Other Derivatives	0	0		0		0	1	-100.0%	1
ETF Futures	0	0		0		0	0		0
ETF Options	11,704	19,367	-39.6%	20,727	-43.5%	15,354	13,166	16.6%	13,166
Share Futures	0	0		0		0	0		0
Equity Options	104,016	81,874	27.0%	112,860	-7.8%	96,900	64,806	49.5%	64,806
Currency Options - USX	48	98	-51.0%	46	4.3%	67	71	-5.6%	71
Total Futures	107,436	88,151	21.9%	113,447	-5.3%	132,409	96,535	37.2%	96,535

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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