

MONTRÉAL EXCHANGE

Statistics



Jan 2012

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Jan 2012	Jan 2011	% CHG	Dec 2011	% CHG	2012	2011	% CHG	Total 2011	Jan 2012	Jan 2011	% CHG	Dec 2011	% CHG	Jan 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	1,337,813	1,314,983	1.7%	1,194,364	12.0%	1,337,813	1,314,983	1.7%	20,865,769	508,063	444,631	14.3%	407,248	24.8%	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	1,337,813	1,314,983	1.7%	1,194,364	12.0%	1,337,813	1,314,983	1.7%	20,865,769	508,063	444,631	14.3%	407,248	24.8%	0	0
Short-Term Interest Rate Options - OBX	34,729	51,327	-32.3%	22,000	57.9%	34,729	51,327	-32.3%	635,046	86,105	81,565	5.6%	66,605	29.3%	0	0
Bond Futures																
CGZ	606	144	320.8%	2,403	-74.8%	606	144	320.8%	59,650	451	101	346.5%	253	78.3%	0	0
CGF	11,232	0		18,269	-38.5%	11,232	0		105,580	3,964	0		3,533	12.2%	0	0
CGB	562,577	401,862	40.0%	432,492	30.1%	562,577	401,862	40.0%	7,788,218	197,480	170,045	16.1%	185,383	6.5%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	574,415	402,006	42.9%	453,164	26.8%	574,415	402,006	42.9%	7,953,448	201,895	170,146	18.7%	189,169	6.7%	0	0
Bond Options - OGB	122	185	-34.1%	0		122	185	-34.1%	8,775	1,303	2,860	-54.4%	1,181	10.3%	0	0
Index Futures																
SXF	194,044	179,161	8.3%	491,890	-60.6%	194,044	179,161	8.3%	4,228,938	144,087	124,800	15.5%	130,200	10.7%	0	0
SXM	6,351	0		9,288	-31.6%	6,351	0		100,554	2,629	0		1,135	131.6%	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	0	0		40	-100.0%	0	0		232	0	0	0	0		0	0
SXA	0	0		0		0	0		0	0	0	0	0		0	0
SXB	0	0		0		0	0		0	0	0	0	0		0	0
SXH	0	0		0		0	0		0	0	0	0	0		0	0
SXY	0	0		0		0	0		0	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
Total	200,395	179,161	11.9%	501,218	-60.0%	200,395	179,161	11.9%	4,329,724	146,716	124,800	17.6%	131,335	11.7%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	5,224	6,059	-13.8%	4,688	11.4%	5,224	6,059	-13.8%	93,151	13,095	18,535	-29.3%	12,510	4.7%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	5,224	6,059	-13.8%	4,688	11.4%	5,224	6,059	-13.8%	93,151	13,095	18,535	-29.3%	12,510	4.7%	0	0
Other Derivatives	0	0		0		0	0		0	0	194	-100.0%	0		0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	350,820	363,553	-3.5%	234,110	49.9%	350,820	363,553	-3.5%	3,866,689	665,303	510,479	30.3%	560,461	18.7%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	2,656,678	1,930,381	37.6%	2,080,310	27.7%	2,656,678	1,930,381	37.6%	24,211,857	2,794,907	2,106,120	32.7%	3,173,582	-11.9%	0	0
Currency Options - USX	1,146	1,760	-34.9%	954	20.1%	1,146	1,760	-34.9%	16,947	959	1,502	-36.2%	954	0.5%	0	0
Total Futures	2,112,623	1,896,150	11.4%	2,148,746	-1.7%	2,112,623	1,896,150	11.4%	33,148,941	856,674	739,577	15.8%	727,752	17.7%	0	0
Total Options	3,048,719	2,353,265	29.6%	2,342,062	30.2%	3,048,719	2,353,265	29.6%	28,832,465	3,561,672	2,721,061	30.9%	3,815,293	-6.6%	0	0
GRAND TOTAL	5,161,342	4,249,415	21.5%	4,490,808	14.9%	5,161,342	4,249,415	21.5%	61,981,406	4,418,346	3,460,832	27.7%	4,543,045	-2.7%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2012	Jan 2011	% CHG	Dec 2011	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate Futures									
BAX	63,705	65,749	-3.1%	59,718	6.7%	63,705	65,749	-3.1%	1,001,094
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	63,705	65,749	-3.1%	59,718	6.7%	63,705	65,749	-3.1%	1,001,094
Short-Term Interest Rate Options - OBX	1,654	2,566	-35.5%	1,100	50.4%	1,654	2,566	-35.5%	30,434
Bond Futures									
CGZ	29	7	314.3%	120	-75.8%	29	7	314.3%	2,860
CGF	535	0		913	-41.4%	535	0		5,117
CGB	26,789	20,093	33.3%	21,625	23.9%	26,789	20,093	33.3%	374,290
LGB	0	0		0		0	0		0
Total	27,353	20,100	36.1%	22,658	20.7%	27,353	20,100	36.1%	382,267
Bond Options - OGB	6	9	-33.3%	0		6	9	-33.3%	429
Index Futures									
SXF	9,240	8,958	3.1%	24,594	-62.4%	9,240	8,958	3.1%	200,541
SXM	302	0		464	-34.9%	302	0		5,008
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	0		2	-100.0%	0	0		11
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	9,542	8,958	6.5%	25,060	-61.9%	9,542	8,958	6.5%	205,560
Index Options									
SXJ	0	0		0		0	0		0
SXO	249	303	-17.8%	234	6.4%	249	303	-17.8%	4,496
SXV	0	0		0		0	0		0
Total	249	303	-17.8%	234	6.4%	249	303	-17.8%	4,496
ETF Futures	0	0		0		0	0		0
ETF Options	16,704	18,178	-8.1%	11,704	42.7%	16,704	18,178	-8.1%	184,229
Share Futures	0	0		0		0	0		0
Equity Options	126,508	96,519	31.1%	104,016	21.6%	126,508	96,519	31.1%	1,162,796
Currency Options - USX	55	88	-37.5%	48	14.6%	55	88	-37.5%	810
Total Futures	100,600	94,807	6.1%	107,436	-6.4%	100,600	94,807	6.1%	1,588,921
Total Options	145,176	117,663	23.4%	117,102	24.0%	145,176	117,663	23.4%	1,383,194
GRAND TOTAL	245,776	212,470	15.7%	224,538	9.5%	245,776	212,470	15.7%	2,972,115

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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