

MONTRÉAL EXCHANGE

Statistics



Feb 2012

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Feb 2012	Feb 2011	% CHG	Jan 2012	% CHG	2012	2011	% CHG	Total 2011	Feb 2012	Feb 2011	% CHG	Jan 2012	% CHG	Feb 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	1,199,526	1,480,821	-19.0%	1,337,813	-10.3%	2,537,339	2,795,804	-9.2%	20,865,769	542,320	481,654	12.6%	508,063	6.7%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	100	0		0		100	0		0	100		0		0	0	
Total	1,199,626	1,480,821	-19.0%	1,337,813	-10.3%	2,537,439	2,795,804	-9.2%	20,865,769	542,420	481,654	12.6%	508,063	6.8%	0	0
Short-Term Interest Rate Options - OBX	19,875	18,897	5.2%	34,729	-42.8%	54,604	70,224	-22.2%	635,046	90,030	75,510	19.2%	86,105	4.6%	0	0
Bond Futures																
CGZ	1,985	591	235.9%	606	227.6%	2,591	735	252.5%	59,650	32	164	-80.5%	451	-92.9%	0	0
CGF	9,516	0		11,232	-15.3%	20,748	0		105,580	3,181	0		3,964	-19.8%	0	0
CGB	1,087,345	797,044	36.4%	562,577	93.3%	1,649,922	1,198,906	37.6%	7,788,218	221,010	154,533	43.0%	197,480	11.9%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	1,098,846	797,635	37.8%	574,415	91.3%	1,673,261	1,199,641	39.5%	7,953,448	224,223	154,697	44.9%	201,895	11.1%	0	0
Bond Options - OGB	1,263	2,800	-54.9%	122	935.2%	1,385	2,985	-53.6%	8,775	1,263	2,800	-54.9%	1,303	-3.1%	0	0
Index Futures																
SXF	190,449	188,950	0.8%	194,044	-1.9%	384,493	368,111	4.5%	4,228,938	158,706	122,450	29.6%	144,087	10.1%	0	0
SXM	6,859	0		6,351	8.0%	13,210	0		100,554	2,065	0		2,629	-21.5%	0	0
SEG	0	0		0		0	0		0	0		0		0	0	
SDV	0	0		0		0	0		0	0		0		0	0	
SMJ	0	0		0		0	0		0	0		0		0	0	
SCF	0	0		0		0	0		232	0		0		0	0	
SXA	0	0		0		0	0		0	0		0		0	0	
SXB	0	0		0		0	0		0	0		0		0	0	
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	0		0		0	0		0	0		0		0	0	
SXK	0	0		0		0	0		0	0		0		0	0	
SXU	0	0		0		0	0		0	0		0		0	0	
Total	197,308	188,950	4.4%	200,395	-1.5%	397,703	368,111	8.0%	4,329,724	160,771	122,450	31.3%	146,716	9.6%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	5,842	12,967	-54.9%	5,224	11.8%	11,066	19,026	-41.8%	93,151	14,002	21,029	-33.4%	13,095	6.9%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	5,842	12,967	-54.9%	5,224	11.8%	11,066	19,026	-41.8%	93,151	14,002	21,029	-33.4%	13,095	6.9%	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	
ETF Options	345,231	197,244	75.0%	350,820	-1.6%	696,051	560,797	24.1%	3,866,689	742,744	552,714	34.4%	665,303	11.6%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	2,158,878	1,892,720	14.1%	2,656,678	-18.7%	4,815,556	3,823,101	26.0%	24,211,857	2,930,087	2,356,467	24.3%	2,794,907	4.8%	0	0
Currency Options - USX	547	723	-24.3%	1,146	-52.3%	1,693	2,483	-31.8%	16,947	630	1,259	-50.0%	959	-34.3%	0	0
Total Futures	2,495,780	2,467,406	1.1%	2,112,623	18.1%	4,608,403	4,363,556	5.6%	33,148,941	927,414	758,801	22.2%	856,674	8.3%	0	0
Total Options	2,531,636	2,125,351	19.1%	3,048,719	-17.0%	5,580,355	4,478,616	24.6%	28,832,465	3,778,756	3,009,779	25.5%	3,561,672	6.1%	0	0
GRAND TOTAL	5,027,416	4,592,757	9.5%	5,161,342	-2.6%	10,188,758	8,842,172	15.2%	61,981,406	4,706,170	3,768,774	24.9%	4,418,346	6.5%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2012	Feb 2011	% CHG	Jan 2012	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate Futures									
BAX	59,976	77,938	-23.0%	63,705	-5.9%	61,841	71,844	-13.9%	500,547
CRA	0	0		0		0	0		0
Others	25	0		0		12	0		0
Total	60,001	77,938	-23.0%	63,705	-5.8%	61,853	71,844	-13.9%	500,547
Short-Term Interest Rate Options - OBX	994	995	-0.1%	1,654	-39.9%	1,324	1,780	-25.6%	15,217
Bond Futures									
CGZ	99	31	219.4%	29	241.4%	64	19	236.8%	1,430
CGF	476	0		535	-11.0%	505	0		2,559
CGB	54,367	41,950	29.6%	26,789	102.9%	40,578	31,021	30.8%	187,145
LGB	0	0		0		0	0		0
Total	54,942	41,981	30.9%	27,353	100.9%	41,147	31,040	32.6%	191,134
Bond Options - OGB	63	147	-57.1%	6	950.0%	34	78	-56.4%	214
Index Futures									
SXF	9,522	9,945	-4.3%	9,240	3.1%	9,381	9,451	-0.7%	100,270
SXM	343	0		302	13.6%	323	0		2,504
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		5
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	9,865	9,945	-0.8%	9,542	3.4%	9,704	9,451	2.7%	102,779
Index Options									
SXJ	0	0		0		0	0		0
SXO	292	682	-57.2%	249	17.3%	270	493	-45.2%	2,248
SXV	0	0		0		0	0		0
Total	292	682	-57.2%	249	17.3%	270	493	-45.2%	2,248
ETF Futures	0	0		0		0	0		0
ETF Options	17,263	10,380	66.3%	16,704	3.3%	16,984	14,275	19.0%	92,115
Share Futures	0	0		0		0	0		0
Equity Options	107,944	99,617	8.4%	126,508	-14.7%	117,226	98,068	19.5%	581,398
Currency Options - USX	27	38	-28.9%	55	-50.9%	41	63	-34.9%	405
Total Futures	124,808	129,864	-3.9%	100,600	24.1%	112,704	112,335	0.3%	794,460
Total Options	126,583	111,859	13.2%	145,176	-12.8%	135,879	114,757	18.4%	691,597
GRAND TOTAL	251,391	241,723	4.0%	245,776	2.3%	248,583	227,092	9.5%	1,486,057

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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