

MONTRÉAL EXCHANGE

Statistics



Jan 2010

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Jan 2010	Jan 2009	% CHG	Dec 2009	% CHG	2010	2009	% CHG	Total 2009	Jan 2010	Jan 2009	% CHG	Dec 2009	% CHG	Jan 2010	YTD 2010
Short-Term Interest Rate Futures																
BAX	762,734	437,096	74.5%	800,385	-4.7%	762,734	437,096	74.5%	7,668,781	382,954	222,184	72.4%	308,098	24.3%	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	762,734	437,096	74.5%	800,385	-4.7%	762,734	437,096	74.5%	7,668,781	382,954	222,184	72.4%	308,098	24.3%	0	0
Short-Term Interest Rate Options - OIB	20,917	18,877	10.8%	14,085	48.5%	20,917	18,877	10.8%	234,861	90,135	37,583	139.8%	84,023	7.3%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0	0	0	0		0	0
CGF	0	0		160	-100.0%	0	0		12,055	0	0	0	0		0	0
CGB	374,041	353,568	5.8%	403,906	-7.4%	374,041	353,568	5.8%	5,310,537	171,517	132,135	29.8%	130,932	31.0%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	374,041	353,568	5.8%	404,066	-7.4%	374,041	353,568	5.8%	5,322,592	171,517	132,135	29.8%	130,932	31.0%	0	0
Bond Options - OGB	1,572	1,714	-8.3%	1,000	57.2%	1,572	1,714	-8.3%	12,531	1,572	7,584	-79.3%	1,697	-7.4%	0	0
Index Futures																
SXF	221,817	257,799	-14.0%	435,789	-49.1%	221,817	257,799	-14.0%	4,157,917	134,749	131,427	2.5%	115,316	16.9%	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	0	0		115	-100.0%	0	0		1,151	0	0	0	0		0	0
SXA	0	20	-100.0%	0		0	20	-100.0%	20	0	0	0	0		0	0
SXB	0	50	-100.0%	4	-100.0%	0	50	-100.0%	94	4	50	-92.0%	4	0.0%	0	0
SXH	0	0		0		0	0		0	0	0	0	0		0	0
SXY	0	50	-100.0%	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	221,817	257,919	-14.0%	435,908	-49.1%	221,817	257,919	-14.0%	4,159,292	134,753	131,527	2.5%	115,320	16.9%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	2,357	4,042	-41.7%	1,475	59.8%	2,357	4,042	-41.7%	34,056	3,501	6,634	-47.2%	2,241	56.2%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	2,357	4,042	-41.7%	1,475	59.8%	2,357	4,042	-41.7%	34,056	3,501	6,634	-47.2%	2,241	56.2%	0	0
Other Options	24,831	44,324	-44.0%	16,813	47.7%	24,831	44,324	-44.0%	311,004	135,732	201,331	-32.6%	129,506	4.8%	0	0
Other Derivatives	0	10	-100.0%	2	-100.0%	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	221,182	63,139	250.3%	228,734	-3.3%	221,182	63,139	250.3%	2,783,762	665,822	161,106	313.3%	578,520	15.1%	0	0
Share Futures	0	0		0		0	0		0	0	0	0	0		0	0
Equity Options	1,275,745	1,279,410	-0.3%	1,047,585	21.8%	1,275,745	1,279,410	-0.3%	14,196,257	1,358,608	1,138,131	19.4%	1,417,614	-4.2%	0	0
Currency Options - USX	1,745	1,216	43.5%	1,771	-1.5%	1,745	1,216	43.5%	29,902	1,337	1,211	10.4%	1,584	-15.6%	0	0
Total Futures	1,358,592	1,048,583	29.6%	1,640,359	-17.2%	1,358,592	1,048,583	29.6%	17,150,665	689,224	485,846	41.9%	554,350	24.3%	0	0
Total Options	1,548,349	1,412,722	9.6%	1,311,463	18.1%	1,548,349	1,412,722	9.6%	17,602,373	2,256,707	1,553,580	45.3%	2,215,185	1.9%	0	0
GRAND TOTAL	2,906,941	2,461,315	18.1%	2,951,824	-1.5%	2,906,941	2,461,315	18.1%	34,753,081	2,946,190	2,039,693	44.4%	2,769,794	6.4%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2010	Jan 2009	% CHG	Dec 2009	% CHG	2010	2009	% CHG	Total 2009
Short-Term Interest Rate Futures									
BAX	38,137	20,814	83.2%	38,114	0.1%	38,137	20,814	83.2%	367,345
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	38,137	20,814	83.2%	38,114	0.1%	38,137	20,814	83.2%	367,345
Short-Term Interest Rate Options - OBX									
	1,046	899	16.4%	671	55.9%	1,046	899	16.4%	11,258
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		8	-100.0%	0	0		712
CGB	18,702	16,837	11.1%	19,234	-2.8%	18,702	16,837	11.1%	258,160
LGB	0	0		0		0	0		0
Total	18,702	16,837	11.1%	19,242	-2.8%	18,702	16,837	11.1%	258,872
Bond Options - OGB									
	79	82	-3.7%	48	64.6%	79	82	-3.7%	626
Index Futures									
SXF	11,091	12,276	-9.7%	20,752	-46.6%	11,091	12,276	-9.7%	197,736
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		5	-100.0%	0	0		68
SXA	0	1	-100.0%	0		0	1	-100.0%	3
SXB	0	2	-100.0%	0		0	2	-100.0%	5
SXH	0	0		0		0	0		0
SXY	0	2	-100.0%	0		0	2	-100.0%	5
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	11,091	12,281	-9.7%	20,757	-46.6%	11,091	12,281	-9.7%	197,817
Index Options									
SXJ	0	0		0		0	0		0
SXO	118	192	-38.5%	70	68.6%	118	192	-38.5%	1,635
SXV	0	0		0		0	0		0
Total	118	192	-38.5%	70	68.6%	118	192	-38.5%	1,635
Other Options									
	1,242	2,111	-41.2%	801	55.1%	1,242	2,111	-41.2%	14,928
Other Derivatives									
	0	0		0		0	0		2
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	11,062	3,007	267.9%	10,546	4.9%	11,062	3,007	267.9%	131,607
Share Futures									
	0	0		0		0	0		0
Equity Options									
	63,787	60,924	4.7%	49,885	27.9%	63,787	60,924	4.7%	678,696
Currency Options - USX									
	87	58	50.0%	84	3.6%	87	58	50.0%	1,424
Total Futures	67,930	49,932	36.0%	78,113	-13.0%	67,930	49,932	36.0%	824,034

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

All reported futures and options figures represent executed data.

BAX®, ONX®, OBX®, CGZ®, CGF®, CGB®, LGB®, OGB® and USX® are registered trademarks of Bourse de Montréal Inc.

OIS-MX™, SXF™, SXM™, SCF™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.