



Statistics

December 2009

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

MONTRÉAL EXCHANGE INC.

Historical Interest Rate Derivative Statistics

Futures Contracts	2009 YTD		2008		2007		2006		2005		2004	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
BAX	7,668,781	308,098	9,958,833	220,391	15,237,958	369,956	16,702,302	393,078	11,157,298	331,916	7,765,060	255,289
CGB	5,310,537	130,932	7,363,569	137,031	9,337,754	214,807	7,691,797	335,215	4,692,287	162,620	3,005,359	123,862
CGZ	0	0	0	0	6,363	0	85,301	1,905	132,637	3,884	218,069	4,292
CGF	160	0										
TOTAL	12,979,478	439,030	17,345,955	363,292	24,595,857	587,014	24,481,675	730,198	15,982,222	498,420	10,989,968	383,443
Futures Options												
OGB	12,531	1,697	23,553	5,870	13,782	2,251	2,275	0				
OBX	234,861	84,023	282,190	23,075	748,991	43,646	605,806	78,861	377,370	44,375	265,937	31,371
TOTAL	247,392	85,720	305,743	28,945	762,773	45,897	608,081	78,861	377,370	44,375	265,937	31,371
Bond Options												
OBA	12,531	1,697	23,553	5,870	13,782	2,251	2,275	0	7	52	613	59
TOTAL	12,531	1,697	23,553	5,870	13,782	2,251	2,275	0	7	52	613	59

BAX: Three-month Canadian Bankers' Acceptance Futures

OBX: Options on Three-month Canadian Bankers' Acceptance Futures

CGB: Ten-year Government of Canada Bond Futures

OGB : Option on Ten-year Government of Canada Bond Futures

Historical Index Derivative Statistics

Futures Contracts	2009 YTD		2008		2007		2006		2005		2004	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
SXF	4,157,917	115,316	4,575,352	111,562	3,885,872	149,912	3,064,695	166,635	2,234,406	109,823	1,906,038	97,725
SXA	20	0	91,186	0	10,908	1,560	23,645	2	9,898	481	774	357
SXB	94	4	24,129	2	9,014	1,270	140	0	266	0	186	0
SXH	0	0	0	0	0	0	22	0	172	0	726	0
SXY	110	0	28,762	0	5,585	110	10,157	3	13,662	101	2,524	1,980
TOTAL	4,158,141	115,320	4,719,429	111,564	3,911,379	152,852	3,098,659	166,640	2,258,404	110,405	1,910,248	100,062
Options on Index Derivatives												
SXO	34,056	2,241	38,666	3,542	26,484	1,716	57,974	1,691	27,897	4,813	38,892	2,027
XIU	1,956,588	422,547	661,286	85,484	364,924	28,436	317,637	42,166	176,498	32,970	120,502	22,331
COW	1,460	161	64	44								
HGD	2,728	967										
HGU	4,789	888										
HXD	13,137	1,402	3,882	356								
HXU	10,109	637	7,665	1,443								
XDV	3,159	666										
XIC	3,022	927										
XRE	1,978	948										
HOD	9,491	740										
HOU	75,439	47,638										
HFD	2,662	432										
HFU	2,553	134										
XIN	1,624	541										
XSP	1,268	500										
HED	634	141										
HEU	378	128										
GAS	79,444	15,902										
XCB	1,280	580										
XSB	763	661										
HND	451	266										
HNU	2,038	1,517										
XGD	114,884	19,121	58,438	12,245	89,435	9,455	144,695	9,759	111,502	8,220	54,561	5,773
XFN	356,040	43,807	195,820	13,128	101,499	12,404	130,730	28,809	99,079	14,054	73,006	8,468
XIT	2,110	238	3,248	538	14,989	927	10,018	1,736	7,942	1,890	11,800	1,627
XEG	121,064	14,350	80,838	16,132	158,178	9,635	234,611	19,263	227,268	29,687	37,783	8,213
XMA	14,669	2,681	5,811	313	59,371	269	11,012	1,700				
XEG	121,064	14,350										
TOTAL	2,817,818	580,761	1,055,718	133,225	814,880	62,842	906,677	105,124	650,186	91,634	336,544	48,439

SXF: S&P Canada 60 Futures

XIU: Options on iUnits S&P/TSE 60 Index FXIU: Options on iUnits S&P/TSE 60 Index Participation Fund

SXA, SXB, SXH, SXY : Futures on S&P/TSE sectorial indices

Historical Equity Derivative Statistics

Equity Options	2009 YTD		2008		2007		2006		2005		2004	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
Equity Options	14,196,257	1,417,614	14,003,555	1,266,470	11,903,402	1,470,003	10,629,749	1,144,910	8,768,028	992,293	7,602,410	748,315
Long Term Options	311,004	129,506	630,044	186,895	730,658	275,879	787,009	335,062	641,910	267,027	709,408	240,522
TOTAL	14,507,261	1,547,120	14,633,599	1,453,365	12,634,060	1,745,882	11,416,758	1,479,972	9,409,938	1,259,320	8,311,818	988,837

MONTRÉAL EXCHANGE INC. - averages

Trading Days	Interest Rate Derivatives		Index / Equity/ ETF/ Currency Derivatives	
	2009	2008	2009	2008
	Total	250	251	251
January	21	22	21	22
February	19	20	19	20
March	22	20	22	20
April	21	22	21	22
May	20	21	20	21
June	22	21	22	21
July	22	22	22	22
August	20	20	20	20
September	21	21	21	21
October	21	22	21	22
November	20	19	21	20
December	21	21	21	21

Interest Rate Derivatives	Ave. Daily volume	Daily Ave. Volume	%	Daily Ave. Volume	%	Daily Ave. Volume YTD, 2009	Daily Ave. Volume YTD 2008	%	Daily Ave. Volume 2008	%
	Dec. 2009	Dec. 2008	variation	Nov. 2009	variation					
BAX	38,114	21,711	75.6%	38,026	0.2%	30,675	39,677	-22.7%	39,677	-22.7%
OBX	671	243	175.8%	2,173	-69.1%	939	1,124	-16.4%	1,124	-16.4%
CGB	19,234	14,993	28.3%	30,402	-36.7%	21,242	29,337	-27.6%	29,337	-27.6%
CGZ (6)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
OGB	48	277	-82.8%	60	-20.4%	50	94	-46.6%	94	-46.6%
LGB (9)	0	0	N/A	0	N/A	0	12	-100.0%	12	-100.0%
ONX	0	0	N/A	0	N/A	0	0	N/A	0	N/A
CGF (15)	8	N/A	N/A	13	-39.5%	68	N/A	N/A	N/A	N/A
SCF (17)	5	N/A	N/A	8	-30.2%	7	N/A	N/A	N/A	N/A
Sub total (*)	58,079	37,224	56.0%	70,682	-17.8%	52,960	70,244	-24.6%	70,244	-24.6%
Index Derivatives										
SXF	20,752	25,556	-18.8%	11,372	82.5%	16,565	18,228	-9.1%	18,228	-9.1%
SXA(2)	0	0	N/A	0	N/A	0	363	-100.0%	363	-100.0%
SXB(2)	0	0	N/A	0	N/A	0	96	-99.6%	96	-99.6%
SXH(2)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
SXY(2)	0	0	N/A	0	N/A	0	115	-99.6%	115	-99.6%
SXO (LT term included)	70	196	-64.1%	118	-40.6%	136	154	-11.9%	154	-11.9%
Sub total (*)	20,822	25,752	-19.1%	11,490	81.2%	16,702	18,957	-11.9%	18,957	-11.9%
ETF Options										
XIU (LT Included)	6,415	1,752	266.2%	5,610	14.3%	7,795	2,635	195.9%	2,635	195.9%
COW (12)	9	1	1119.0%	12	-25.0%	6	1	436.2%	1	436.2%
XDV (13)	16	N/A	N/A	7	133.6%	15	N/A	N/A	N/A	N/A
XIC (13)	19	N/A	N/A	18	6.0%	15	N/A	N/A	N/A	N/A
XRE (13)	14	N/A	N/A	8	67.1%	8	N/A	N/A	N/A	N/A
HGD(14)	24	N/A	N/A	27	-11.0%	17	N/A	N/A	N/A	N/A
HGU(14)	35	N/A	N/A	51	-30.6%	29	N/A	N/A	N/A	N/A
HXD (10)	39	31	23.9%	47	-17.2%	52	18	187.5%	18	187.5%
HXU (10)	24	82	-70.5%	30	-19.4%	40	36	12.6%	36	12.6%
HOD (16)	52	N/A	N/A	87	-39.8%	58	N/A	N/A	N/A	N/A
HOU (16)	1,040	N/A	N/A	121	762.1%	463	N/A	N/A	N/A	N/A
HFD (16)	17	N/A	N/A	11	60.1%	16	N/A	N/A	N/A	N/A
HFU (16)	8	N/A	N/A	14	-41.5%	16	N/A	N/A	N/A	N/A
XIN (16)	11	N/A	N/A	15	-27.5%	10	N/A	N/A	N/A	N/A
XSP (16)	3	N/A	N/A	2	59.5%	8	N/A	N/A	N/A	N/A
HED (18)	1	N/A	N/A	3	-77.1%	6	N/A	N/A	N/A	N/A
HEU (18)	0	N/A	N/A	0	-79.8%	4	N/A	N/A	N/A	N/A
GAS (18)	96	N/A	N/A	124	-22.6%	742	N/A	N/A	N/A	N/A
XCB (18)	2	N/A	N/A	0	284.7%	12	N/A	N/A	N/A	N/A
XSB (19)	5	N/A	N/A	0	N/A	10	N/A	N/A	N/A	N/A
HND(20)	35	N/A	N/A	N/A	N/A	35	N/A	N/A	N/A	N/A
HNU(20)	157	N/A	N/A	N/A	N/A	157	N/A	N/A	N/A	N/A
XGD/XGL (4) (LT Included)	868	364	139%	671	29.3%	458	233	97%	233	96.6%
XFN (4)	754	239	215%	1,637	-54.0%	1,418	780	82%	780	81.8%
XIT (4)	8	15	-44%	2	282.2%	8	13	-35%	13	-35.0%
XMA (8)	16	216%	216%	117	-56.6%	58	23	152%	23	152.4%
XEG/XEX (LT included)	843	170	397%	845	-0.3%	482	322	50%	322	49.8%
Sub total	10,892	2,669	308.0%	9,727	12.0%	11,091	4,052	173.7%	4,052	173.7%
Equity Derivatives										
Equity Options	49,885	46,485	7.3%	65,624	-24.0%	56,559	55,791	1.4%	55,791	1.4%
LongTerm Options	801	2,280	-64.9%	1,146	-30.1%	1,239	2,510	-50.6%	2,510	-50.6%
Sub total	50,686	48,765	3.9%	66,770	-24.1%	57,798	58,301	-0.9%	58,301	-0.9%
Sub total Equity Opt.+ ETF (*)	61,578	51,435	19.7%	76,497	-19.5%	68,889	62,353	10.5%	62,353	10.5%
Currency Options										
USX (7)	84	65	30.0%	125	-32.3%	119	94	26.2%	94	26.2%
CO₂e Derivatives										
MCX (11)	0	3	-97.2%	0	N/A	0	8	-97.9%	8	-97.9%
TOTAL (*)	140,563	110,803	26.9%	155,428	-9.6%	138,458	151,051	-8.3%	151,051	-8.3%

2 - Listed on April 29, 2002
4 - Listed on April 21, 2003
5 - Listed on June 23, 2003
6 - Listed on May 03, 2004
7 - Listed on Sept. 26, 2005
8 - Listed on Sept. 26, 2006
9 - Listed on Nov. 30, 2007
10 - Listed on Feb. 25, 2008
11 - Listed on May 03, 2008
12 - Listed on October 6, 2008
13 - Listed on February 23, 2009
14 - Listed on April 6, 2009
15 - Listed on April 17, 2009
16 - Listed on May 8, 2009
17 - Listed on May 13, 2009
18 - Listed on July 29, 2009
19 - Listed on Sept. 9, 2009
20 - Listed on Dec. 14, 2009

*These numbers are based on the number of total traded contracts divided by the number of trading days during the same period

All reported futures and option figures represent cleared and compensated data as provided by the Canadian Derivatives Clearing Corporation (CDCC).

Montreal Exchange Inc. - Monthly Options Summary -

Table with 12 columns: Description, Calls, Puts, Total, Value, Total, Transactions (Calls, Puts, Total), and Open Interest 31-Dec-09. Rows list various companies like Alcan, Borealis, and various banks, with their respective call and put volumes and values.

NOTE : Long term options included in the volume

Listed on Dec. 14, 2009

Montreal Exchange Inc. - Monthly Options Summary -

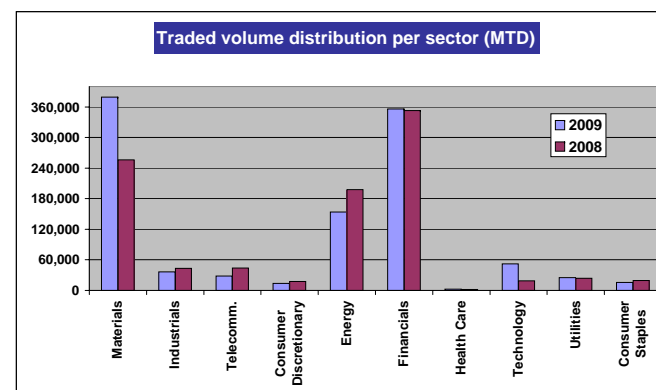
Parent/Board/Index/Units		Volume			Value			Transactions			Open Interest	
		Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total	31-Dec-99	
BAX	BAX Options	ORX	4,260	9,825	14,085	516,250	1,999,000	2,475,250	9	16	25	84,023
CCB	CCB Options	CCGB	0	1,000	1,000	0	1,462,500	1,462,500	0	2	2	1,697
S-P/CDA 60 Index	S-P/CDA 60 Index	SXO	749	726	1,475	845,430	935,360	1,780,790	72	62	134	2,241
Agriculture	ETF Agriculture	COW	173	19	192	25,465	990	26,455	18	3	21	161
	ETF on Index *	XIU	43,274	91,441	134,715	3,455,311	5,129,945	8,585,256	813	483	1,296	422,547
	ETF on Sectors	HGD	383	125	508	23,265	7,025	30,290	46	13	59	967
	ETF on Sectors	HGU	469	284	743	89,000	48,365	137,365	72	24	96	888
	ETF on Sectors	HFD	252	105	357	21,790	9,435	31,225	27	12	39	432
	ETF on Sectors	HFU	117	51	168	9,410	8,305	17,715	16	6	22	134
	ETF on Index	HED	85	85	170	6,350	6,350	12,700	9	9	18	141
	ETF on Index	HEI	10	10	20	1,100	1,100	2,200	1	1	2	128
	ETF on Index	HND	550	268	818	37,064	77,070	114,134	38	12	50	1,402
	ETF on Index	HXU	478	30	508	43,010	550	43,560	38	2	40	617
	ETF on Index	XCB	20	170	190	700	6,200	6,900	2	17	19	580
	ETF on Index	XDV	284	50	334	16,865	4,055	20,920	40	6	46	666
	ETF on Index	XIC	271	130	401	17,919	5,999	23,918	28	12	40	927
	ETF on Index	XRE	83	201	284	6,745	6,510	13,255	11	22	33	948
	ETF on Index	XIN	121	100	221	11,005	3,200	14,205	13	10	23	541
	ETF on Index	XSP	49	10	59	2,240	500	2,740	7	1	8	500
	ETF on Index	XSB	476	12	488	19,095	440	19,535	22	2	24	661
	ETF on Commodity	HDD	869	244	1,113	79,045	33,340	112,385	62	34	96	340
	ETF on Commodity	HOU	11,023	10,814	21,837	748,747	605,100	1,353,847	398	301	699	47,638
	ETF on Commodity	GIAS	8,389	1,855	10,244	500,314	94,170	594,484	597	109	706	15,902
	ETF on Commodity	HND	414	37	451	40,190	7,820	48,010	48	6	54	266
	ETF on Commodity	HNU	1,657	381	2,038	229,015	42,500	271,515	232	57	289	1,517
	Energy *	XIK/XIX	2,560	15,144	17,704	156,975	625,398	782,373	108	79	187	14,300
	Financial Services	XFS	5,798	10,057	15,855	286,241	713,472	999,713	237	123	360	43,807
	Gold *	XGD/XGL	12,413	5,811	18,224	4,437,941	415,137	4,853,078	496	191	687	19,121
	IT	XIT	122	50	172	2,840	480	3,320	14	5	19	238
	Materials	XMA	366	702	1,068	47,595	72,365	119,960	37	48	85	2,681
USD/CAD	Currency Options	USX	921	850	1,771	335,499	422,794	758,293	50	58	108	1,584
Sub Total			96,603	150,462	247,065	11,952,457	12,715,716	24,668,173	3,561	1,516	5,077	668,005
Grand Total			827,678	483,785	1,311,463	137,415,356	66,276,151	203,691,507	57,398	23,765	81,163	2,215,185

NOTE: * - Leaps included

Montréal Exchange Inc. - Canadian Equity Options Market
Trading Volume by Sector (*)

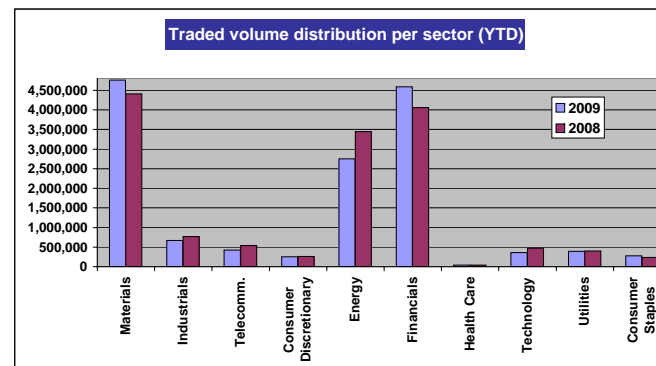
MTD

Sectors	Volume Dec. 2009	% du volume transigé:	Volume Dec. 2008	variation of volume traded: 2009-2008	Volume November 2009	variation of volume traded: Dec.-Nov. (2009)
Materials	379,465	35.7%	255,993	48.2%	468,639	-19.03%
Industrials	36,727	3.5%	43,182	-14.9%	42,202	-12.97%
Telecommunications	28,313	2.7%	44,092	-35.8%	27,598	2.59%
Consumer Discretionary	14,042	1.3%	17,627	-20.3%	22,096	-36.45%
Energy	154,104	14.5%	197,578	-22.0%	201,522	-23.53%
Financials	356,052	33.5%	352,890	0.9%	520,284	-31.57%
Health Care	2,373	0.2%	1,893	25.4%	2,393	-0.84%
Technology	52,190	4.9%	18,710	178.9%	36,991	41.09%
Utilities	25,160	2.4%	24,116	4.3%	39,981	-37.07%
Consumer Staples	15,972	1.5%	19,224	-16.9%	40,460	-60.52%
Total	1,064,398	100.00%	975,305	9.1%	1,402,166	-24.1%



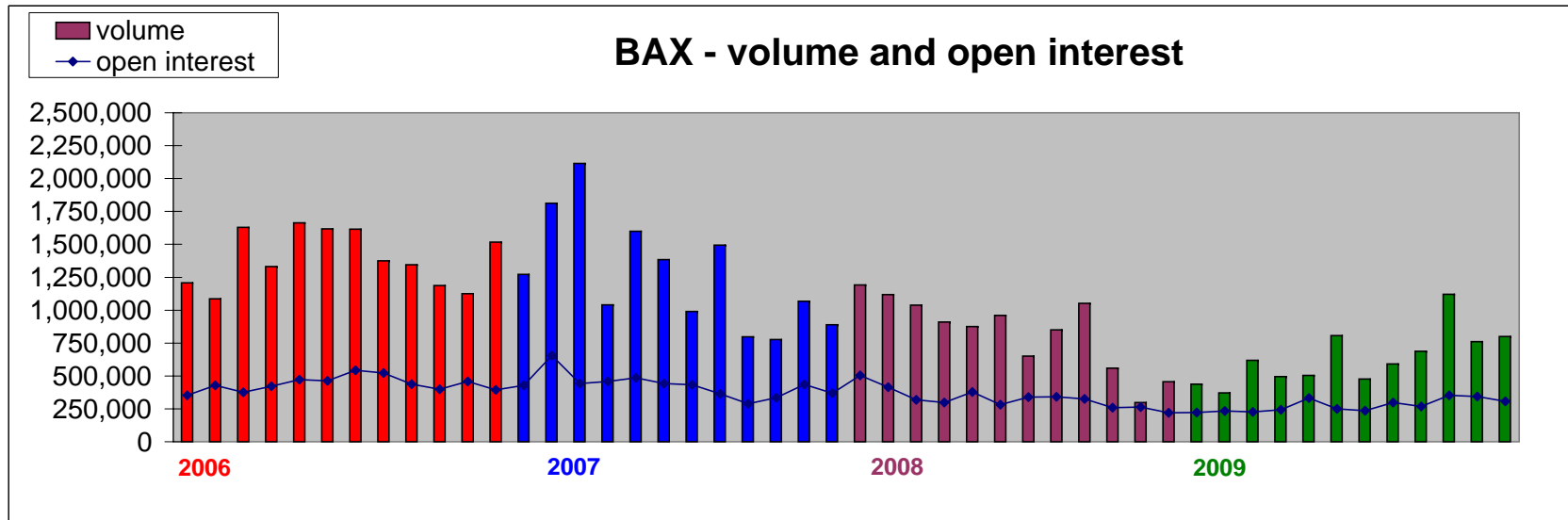
YTD

Sectors	Volume YTD 2009	Trade Volume (%)	Volume YTD 2008	Change Volume YTD 2009/ YTD 2008
Materials	4,755,717	32.8%	4,410,298	7.8%
Industrials	671,379	4.6%	770,057	-12.8%
Telecommunications	421,661	2.9%	538,821	-21.7%
Consumer Discretionary	255,444	1.8%	263,120	-2.9%
Energy	2,747,224	18.9%	3,443,542	-20.2%
Financials	4,587,840	31.6%	4,055,206	13.1%
Health Care	38,702	0.3%	43,882	-11.8%
Technology	360,061	2.5%	477,437	-24.6%
Utilities	392,519	2.7%	397,407	-1.2%
Consumer Staples	276,714	1.9%	233,829	18.3%
Total	14,507,261	100.00%	14,633,599	-0.9%

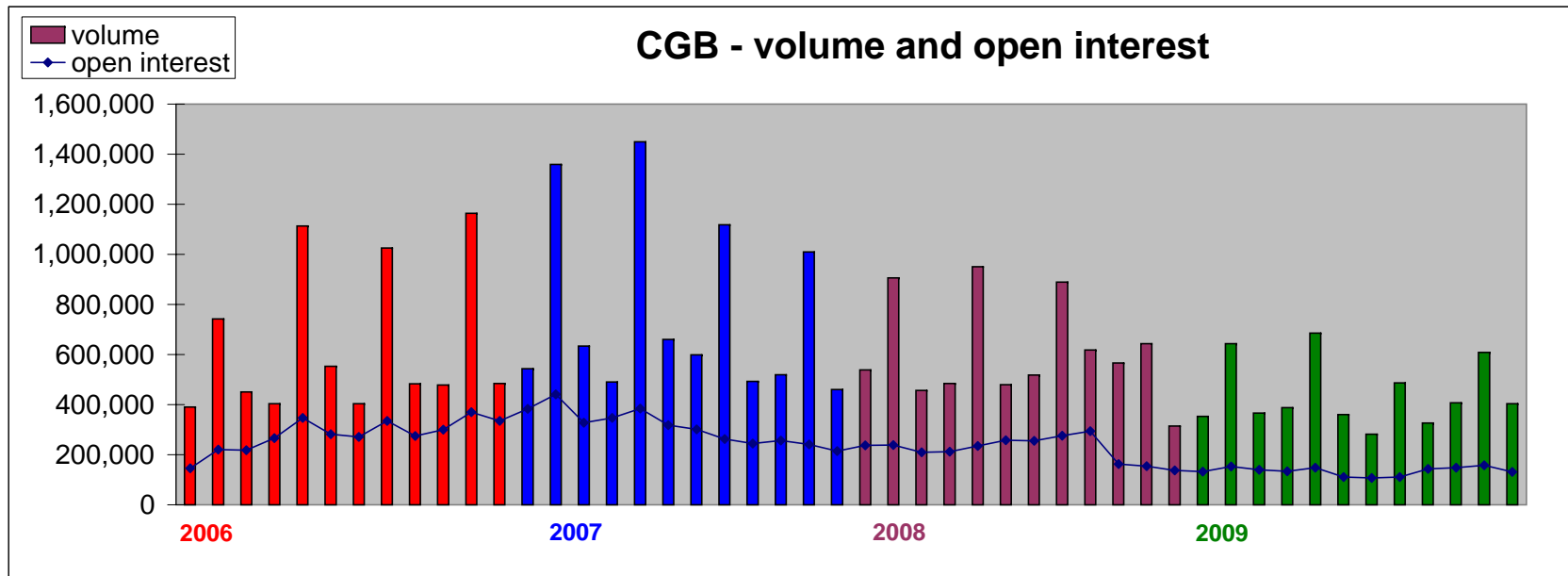


* Sector breakdowns are based on the S&P/TSX Indices

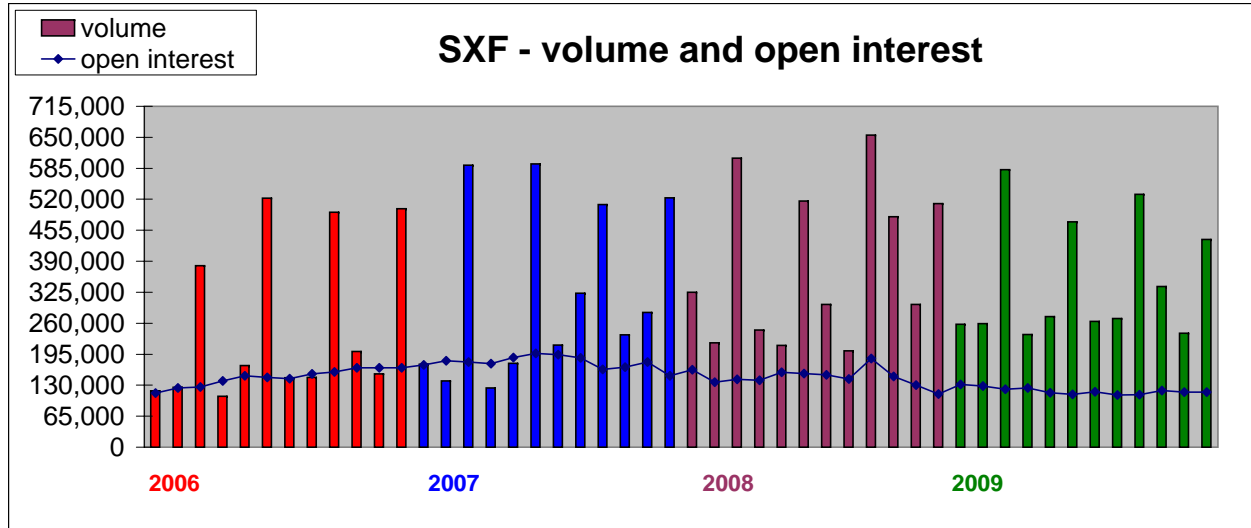
BAX Three-Month Canadian Bankers' Acceptance Futures



CGB Ten-Year Government of Canada Bond Futures



SXF S&P Canada 60 Index Futures



Equity Options

