



# Statistics

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**February 2012**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

**MONTREAL EXCHANGE INC.**

Interest Rate Derivatives	Monthly Volumes					Year-to-Date Volumes			Month End Open Interest				
	Volume Feb. 2012	Volume Feb. 2011	% variation	Volume Jan. 2011	% variation	Volume YTD 2012	Volume YTD 2011	% variation	Open Interest Feb. 2012	Open Interest Feb. 2011	% variation	Open Interest Jan. 2011	% variation
BAX	1,199,526	1,480,821	-19.0%	1,337,813	-10.3%	2,537,339	2,795,804	-9.2%	542,320	481,654	12.6%	508,063	6.7%
OBX	19,875	18,897	5.2%	34,729	-42.8%	54,604	70,224	-22.2%	90,030	75,510	19.2%	86,105	4.6%
COB	1,087,345	797,044	36.4%	562,577	93.3%	1,649,922	1,198,906	37.6%	221,010	154,533	43.0%	197,480	11.9%
CGZ	1,985	591	235.9%	606	227.6%	2,591	735	252.5%	32	164	-80.5%	451	-92.9%
OGB	1,263	2,800	-54.9%	122	935.2%	1,385	2,985	-53.6%	1,263	2,800	-54.9%	1,303	-3.1%
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
OIS	100	N/A	N/A	N/A	N/A	100	N/A	N/A	100	N/A	N/A	N/A	N/A
CGF	9,516	0	N/A	11,232	-15.3%	20,748	0	N/A	3,181	0	N/A	3,964	-19.8%
<b>Sub total</b>	<b>2,319,610</b>	<b>2,300,153</b>	<b>0.8%</b>	<b>1,947,079</b>	<b>19.1%</b>	<b>4,266,689</b>	<b>4,068,654</b>	<b>4.9%</b>	<b>857,936</b>	<b>714,661</b>	<b>20.0%</b>	<b>797,366</b>	<b>7.6%</b>
<b>Index Derivatives</b>													
SXF	190,449	188,950	0.8%	194,044	-1.9%	384,493	368,111	4.5%	158,706	122,450	29.6%	144,087	10.1%
SXM	6,859	N/A	N/A	6,351	8.0%	13,210	N/A	N/A	2,065	N/A	N/A	2,629	-21.5%
SCF	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
SXY	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
SXO (LT Included)	5,842	12,967	-54.9%	5,224	11.8%	11,066	19,026	-41.8%	14,002	21,029	-33.4%	13,095	6.9%
<b>Sub total</b>	<b>203,150</b>	<b>201,917</b>	<b>0.6%</b>	<b>205,619</b>	<b>-1.2%</b>	<b>408,769</b>	<b>387,137</b>	<b>5.6%</b>	<b>174,773</b>	<b>143,479</b>	<b>21.8%</b>	<b>159,811</b>	<b>9.4%</b>
<b>ETF Options</b>													
XIU (LT included)	265,778	106,313	150.0%	222,893	19.2%	488,671	414,166	18.0%	453,807	418,310	8.5%	337,650	34.4%
COW	21	521	-96.0%	53	-60.4%	74	786	-90.6%	119	487	-75.6%	116	2.6%
HGD	215	379	-43.3%	1,018	-78.9%	1,233	835	47.7%	1,190	1,057	12.6%	1,266	-6.0%
HGU	3,941	1,068	269.0%	3,036	29.8%	6,977	2,319	200.9%	1,857	1,329	39.7%	1,609	15.4%
HXD	221	418	-47.1%	295	-25.1%	516	869	-40.6%	1,414	816	73.3%	1,415	0.0%
HXU	195	513	-62.0%	302	-35.4%	497	608	-18.3%	510	219	132.9%	519	-1.7%
XDV	175	363	-51.8%	472	-62.9%	647	887	-27.1%	1,436	1,328	8.1%	1,343	6.9%
XIC	266	575	-53.7%	1,950	-86.4%	2,216	1,029	115.4%	6,920	1,049	559.7%	7,767	-10.9%
XRE	399	116	244.0%	139	187.1%	538	313	71.9%	1,732	688	151.7%	1,649	5.0%
HOD	2,136	1,258	69.8%	1,836	16.3%	3,972	2,185	81.8%	2,712	1,097	147.2%	2,705	0.3%
HOU	9,317	12,074	-22.8%	6,578	41.6%	15,895	16,873	-5.8%	12,191	11,249	8.4%	11,969	1.9%
HFD	249	110	126.4%	317	-21.5%	566	208	172.1%	3,346	309	982.8%	3,273	2.2%
HFU	194	466	-58.4%	241	-19.5%	435	592	-26.5%	349	650	-46.3%	366	-4.6%
XIN	1,123	331	239.3%	914	22.9%	2,037	465	338.1%	3,168	2,076	52.6%	2,341	35.3%
XSP	291	128	127.3%	633	-54.0%	924	337	174.2%	2,200	2,852	-22.9%	2,091	5.2%
HED	0	25	-100.0%	80	-100.0%	80	170	-52.9%	124	174	-28.7%	144	-13.9%
HEU	0	22	-100.0%	42	-100.0%	42	134	-68.7%	70	43	62.8%	70	0.0%
GAS	81	1,463	-94.5%	129	-37.2%	210	3,030	-93.1%	318	6,724	-95.3%	267	19.1%
XCB	156	176	-11.4%	233	-33.0%	389	330	17.9%	587	989	-40.6%	528	11.2%
XSB	95	134	-29.1%	40	137.5%	135	271	-50.2%	521	500	4.2%	436	19.5%
HND	803	1,914	-58.0%	2,317	-65.3%	3,120	3,715	-16.0%	1,482	1,867	-20.6%	1,556	-4.8%
HNU	6,565	11,823	-44.5%	7,889	-16.8%	14,454	26,870	-46.2%	7,225	13,547	-46.7%	6,666	8.4%
CGL	179	18	894.4%	234	-23.5%	413	93	344.1%	632	190	232.6%	630	0.3%
ZCN	0	0	N/A	25	-100.0%	25	0	N/A	35	420	-91.7%	35	0.0%
HIX	11	0	N/A	0	N/A	11	4	175.0%	21	170	-87.6%	10	110.0%
HXT	0	10	N/A	10	-100.0%	10	0	N/A	11	11	0.0%	11	0.0%
ZEB	141	N/A	N/A	62,335	-99.8%	62,476	N/A	N/A	326	N/A	N/A	51,033	-99.4%
XGD/XGL (LT included)	16,592	4,002	314.6%	9,843	68.6%	26,435	10,165	160.1%	24,718	15,304	61.5%	14,967	65.1%
XFN	13,777	28,854	-52.3%	16,558	-16.8%	30,335	36,255	-16.3%	101,065	33,497	201.7%	102,414	-1.3%
XIT	8	77	-89.6%	10	-20.0%	18	135	-86.7%	85	150	-43.3%	77	10.4%
XMA	575	621	-7.4%	1,250	-54.0%	1,825	6,110	-70.1%	1,906	10,950.0%	74.1%	1,807	5.5%
XEG/XEX (LT included)	21,727	23,482	-7.5%	9,148	137.5%	30,875	31,043	-0.5%	110,667	34,528	220.5%	108,573	1.9%
<b>Sub total</b>	<b>345,231</b>	<b>197,244</b>	<b>75.0%</b>	<b>350,820</b>	<b>-1.6%</b>	<b>696,051</b>	<b>560,797</b>	<b>24.1%</b>	<b>742,744</b>	<b>552,714</b>	<b>34.4%</b>	<b>665,303</b>	<b>11.6%</b>
<b>Equity Derivatives</b>													
Equity Options	2,158,878	1,892,720	14.1%	2,656,678	-18.7%	4,815,556	3,823,101	26.0%	2,930,087	2,356,467	24.3%	2,794,907	4.8%
Long Term Options	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
<b>Sub total</b>	<b>2,158,878</b>	<b>1,892,720</b>	<b>14.1%</b>	<b>2,656,678</b>	<b>-18.7%</b>	<b>4,815,556</b>	<b>3,823,101</b>	<b>26.0%</b>	<b>2,930,087</b>	<b>2,356,467</b>	<b>24.3%</b>	<b>2,794,907</b>	<b>4.8%</b>
<b>Sub total Equity Opt. + ETF</b>	<b>2,504,109</b>	<b>2,089,964</b>	<b>19.8%</b>	<b>3,007,498</b>	<b>-16.7%</b>	<b>5,511,607</b>	<b>4,383,898</b>	<b>25.7%</b>	<b>3,672,831</b>	<b>2,909,181</b>	<b>26.2%</b>	<b>3,460,210</b>	<b>6.1%</b>
<b>Currency Options</b>													
USX	547	723	-24.3%	1,146	-52.3%	1,693	2,483	-31.8%	630	1,259	-50.0%	959	-34.3%
<b>CO<sub>2</sub>e Derivatives</b>													
MCX	0	0	N/A	0	N/A	0	0	N/A	0	194	-100.0%	0	N/A
<b>Energy Derivatives</b>													
WCH	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
<b>TOTAL</b>	<b>5,027,416</b>	<b>4,592,757</b>	<b>9.5%</b>	<b>5,161,342</b>	<b>-2.6%</b>	<b>10,188,758</b>	<b>8,842,172</b>	<b>15.2%</b>	<b>4,706,170</b>	<b>3,768,774</b>	<b>24.9%</b>	<b>4,418,346</b>	<b>6.5%</b>

BAX: Three-month Canadian Bankers' Acceptance Futures  
 COB: Ten-year Government of Canada Bond Futures  
 CGZ: Two-year Government of Canada Bond Futures  
 CGF: Five-year Government of Canada Bond Futures  
 OGB: Options on Three-month Canadian Bankers' Acceptance Futures  
 OGB: Option on Ten-year Government of Canada Bond Futures  
 LGB: Option on Thirty-year Government of Canada Bond Futures  
 XIU: Options on iShares CDN LargeCap 60 Index  
 COW: Claymore Global Agriculture  
 HGD: Horizons BetaPro S&P/TSX Global Gold Bear Plus Fund  
 HGU: Horizons BetaPro S&P/TSX Global Gold Plus Plus Fund  
 HDX: Horizons BetaPro S&P/TSX 60 Bear Plus Fund  
 HXU: Horizons BetaPro S&P/TSX 60 Bull Plus Fund  
 XGD: iUnits S&P/TSX Capped Gold Index Fund  
 XFN: iUnits S&P/TSX Capped Financials Index Fund  
 XIT: iUnits S&P/TSX Capped Information Technology Index Fund

XMA: iUnits S&P/TSX Capped Materials Index Fund  
 GAS: Claymore Natural Gas Commodity ETF  
 XEG: iUnits S&P/TSX Capped Energy Index Fund  
 HGD: Horizons BetaPro NYMEX Crude Oil Bear Plus ETF  
 HOU: Horizons BetaPro NYMEX Crude Oil Bull Plus ETF  
 HED: Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF  
 HFU: Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF  
 HED: Horizons BetaPro S&P/TSX Cap Energy Bear-ETF  
 HEU: Horizons BetaPro S&P/TSX Cap Energy Bull-ETF  
 HND: Horizons BetaPro NYMEX Natural Gas Bear Plus Fund  
 HNU: Horizons BetaPro NYMEX Natural Gas Bull Plus Fund  
 HIX: Horizons BetaPro S&P/TSX 60 Inverse ETF  
 HXT: Horizons BetaPro S&P/TSX 60 Index ETF  
 XCB: iShares CDN DEX - Corporate Bond Index Fund  
 XIN: iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund  
 XSP: iShares CDN S&P 500 Hedged to CAD Dollars Index Fund

XSB: iShares CDN DEX Short Term Bond Index Fund  
 CGL: Claymore Gold Bullion ETF  
 XGV: Options on iShares DJ Canada Select Dividend Index Fund  
 XIC: Options on iShares CDN S&P/TSX Capped Composite Index Fund  
 XRE: Options on iShares CDN S&P/TSX Capped REIT Index Fund  
 SXF: S&P Canada 60 Futures  
 SSM: S&P/TSX 60 Index Mini Futures  
 SXA: S&P/TSX Capped Gold Index  
 SXB: S&P/TSX Capped Financials Index  
 SXH: S&P/TSX Capped Information Technology Index  
 SXY: S&P/TSX Capped Energy Index  
 ZCN: BMO Dow Jones Canada Titans 60 Index ETF  
 MCX: Futures Contracts on Canada Carbon Dioxide Equivalent (CO<sub>2</sub>e) Units  
 USX: Options on the US dollar  
 WCH: Canadian Heavy Crude Oil Differential Price Futures  
 BMO: BMO S&P/TSX Equal Weight Banks Index ETF  
 OIS: Overnight Index Swap Futures

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

**MONTREAL EXCHANGE INC.**

**Historical Interest Rate Derivative Statistics**

Futures Contracts	2012 YTD		2011 YTD		2010		2009		2008		2007	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
BAX	2,537,339	542,320	20,865,769	407,248	13,698,870	299,345	7,668,781	308,098	9,958,833	220,391	15,237,958	369,956
CGB	1,649,922	221,010	7,788,218	185,383	6,405,525	156,470	5,310,537	130,932	7,363,569	137,031	9,337,754	214,807
CGZ	2,591	32	59,650	253	611	245	0	0	0	0	6,363	0
CGF	9,516	3,181	18,269	3,533	0	0	160	0	0	0	0	0
<b>TOTAL</b>	<b>4,199,368</b>	<b>766,543</b>	<b>28,731,906</b>	<b>596,417</b>	<b>20,105,006</b>	<b>456,060</b>	<b>12,979,478</b>	<b>439,030</b>	<b>17,345,955</b>	<b>363,292</b>	<b>24,595,857</b>	<b>587,014</b>
<b>Futures Options</b>												
OGB	1,385	1,263	8,775	1,181	349,675	43,309	12,531	1,697	23,553	5,870	13,782	2,251
OBX	54,604	90,030	635,046	66,605	9,742	2,675	234,861	84,023	282,190	23,075	748,991	43,646
<b>TOTAL</b>	<b>55,989</b>	<b>91,293</b>	<b>643,821</b>	<b>67,786</b>	<b>359,417</b>	<b>45,984</b>	<b>247,392</b>	<b>85,720</b>	<b>305,743</b>	<b>28,945</b>	<b>762,773</b>	<b>45,897</b>
<b>Bond Options</b>												
OBA	1,385	1,263	8,775	1,181	N/A	N/A	12,531	1,697	23,553	5,870	13,782	2,251
<b>TOTAL</b>	<b>1,385</b>	<b>1,263</b>	<b>8,775</b>	<b>1,181</b>	<b>0</b>	<b>0</b>	<b>12,531</b>	<b>1,697</b>	<b>23,553</b>	<b>5,870</b>	<b>13,782</b>	<b>2,251</b>

BAX: Three-month Canadian Bankers' Acceptance Futures

CGB: Ten-year Government of Canada Bond Futures

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

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

**Historical Index Derivative Statistics**

Futures Contracts	2012 YTD		2011 YTD		2010		2009		2008		2007	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
SXF	384,493	158,706	4,228,938	130,200	4,070,604	116,355	4,157,917	115,316	4,575,352	111,562	3,885,872	149,912
SXM	13,210	2,065	100,554	1,135	0	0	0	0	0	0	0	0
SXA	0	0	0	0	0	0	20	0	91,186	0	10,908	1,560
SXB	0	0	0	0	16	0	94	4	24,129	2	9,014	1,270
SXH	0	0	0	0	0	0	0	0	0	0	0	0
SXY	0	0	0	0	0	0	110	0	28,762	0	5,585	110
<b>TOTAL</b>	<b>397,703</b>	<b>160,771</b>	<b>4,329,492</b>	<b>131,335</b>	<b>4,070,620</b>	<b>116,355</b>	<b>4,158,141</b>	<b>115,320</b>	<b>4,719,429</b>	<b>111,564</b>	<b>3,911,379</b>	<b>152,852</b>
<b>Options on Index Derivatives</b>												
SXO	11,066	14,002	93,151	12,510	77,820	16,320	34,056	2,241	38,666	3,542	26,484	1,716
XIU	488,671	453,807	2,473,873	294,231	2,333,095	543,396	1,956,588	422,547	661,286	85,484	364,924	28,436
COW	74	119	2,101	92	1,562	164	1,460	161	64	44	0	0
HGD	1,233	1,190	10,524	968	2,740	902	2,728	967	0	0	0	0
HGU	6,977	1,857	16,216	1,691	7,658	593	4,789	888	0	0	0	0
HXD	516	1,414	14,859	1,341	8,476	847	13,137	1,402	3,882	356	0	0
HXU	497	510	6,538	723	2,898	179	10,109	637	7,665	1,443	0	0
XDV	647	1,436	5,526	1,394	4,567	1,402	3,159	666	0	0	0	0
XIC	2,216	6,920	16,143	6,422	4,532	771	3,022	927	0	0	0	0
XRE	538	1,732	3,347	1,627	2,117	553	1,978	948	0	0	0	0
HOD	3,972	2,712	36,818	3,150	10,054	707	9,491	740	0	0	0	0
HOU	15,895	12,191	99,245	10,003	68,123	2,383	75,439	47,638	0	0	0	0
HFD	566	3,346	12,448	3,105	2,107	265	2,662	432	0	0	0	0
HFU	435	349	2,843	260	1,169	258	2,553	134	0	0	0	0
XIN	2,037	3,168	8,736	1,614	7,768	2,003	1,624	541	0	0	0	0
XSP	924	2,200	7,343	1,566	5,938	2,673	1,268	500	0	0	0	0
HEH	80	124	1,247	106	403	44	634	141	0	0	0	0
HEU	42	70	1,288	70	733	53	378	128	0	0	0	0
GAS	210	318	12,113	155	75,100	6,344	79,444	15,902	0	0	0	0
XCB	389	587	3,226	419	4,418	1,208	1,280	580	0	0	0	0
XSB	135	521	1,405	411	1,685	414	763	661	0	0	0	0
HND	3,120	1,482	20,174	1,031	12,806	955	451	266	0	0	0	0
HNU	14,454	7,225	105,827	4,662	101,575	10,515	2,038	1,517	0	0	0	0
CGL	413	632	2,426	551	3,015	172	N/A	N/A	0	0	0	0
ZCN	25	35	210	25	1,906	470	N/A	N/A	0	0	0	0
HIX	11	21	168	10	170	170	0	0	0	0	0	0
HXT	10	11	463	6	0	0	0	0	0	0	0	0
ZEB	141	326	2,368	2,422	0	0	0	0	0	0	0	0
XGD	26,435	24,718	184,669	12,517	127,824	14,209	114,884	19,121	58,438	12,245	89,435	9,455
XFN	30,335	101,065	317,119	104,282	248,487	16,251	356,040	43,807	195,820	13,128	101,499	12,404
XIT	18	85	602	67	1,339	117	2,110	238	3,248	538	14,989	927
XMA	1,825	1,906	17,447	1,492	5,711	801	14,669	2,681	5,811	313	59,371	269
XFC	30,875	110,667	474,128	104,048	262,674	30,046	121,064	14,350	80,838	16,132	158,178	9,635
<b>TOTAL</b>	<b>644,782</b>	<b>756,746</b>	<b>3,954,591</b>	<b>572,971</b>	<b>3,390,470</b>	<b>655,185</b>	<b>2,817,818</b>	<b>580,761</b>	<b>1,055,718</b>	<b>133,225</b>	<b>814,880</b>	<b>62,842</b>

SXF: S&P Canada 60 Futures

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

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

**Historical Equity Derivative Statistics**

Equity Options	2012 YTD		2011 YTD		2010		2009		2008		2007	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
Equity Options	4,815,556	2,930,087	24,211,857	3,173,582	16,245,341	2,316,811	14,196,257	1,417,614	14,003,555	1,266,470	11,903,402	1,470,003
Long Term Options	0	0	0	0	107,943	0	311,084	129,506	630,044	186,895	730,658	275,879
<b>TOTAL</b>	<b>4,815,556</b>	<b>2,930,087</b>	<b>24,211,857</b>	<b>3,173,582</b>	<b>16,353,284</b>	<b>2,316,811</b>	<b>14,507,261</b>	<b>1,547,120</b>	<b>14,633,599</b>	<b>1,453,365</b>	<b>12,634,060</b>	<b>1,745,882</b>

**MONTRÉAL EXCHANGE INC. - averages**

Trading Days	Interest Rate Derivatives		Index / Equity/ ETF/ Currency Derivatives	
	2012	2011	2012	2011
	41	250	41	251
Total	41	250	41	251
January	21	20	21	20
February	20	19	20	19
March		23		23
April		20		20
May		21		21
June		22		22
July		20		20
August		22		22
September		21		21
October		20		20
November		21		22
December		20		20

Interest Rate Derivatives	Ave. Daily Volume	Daily Ave. Volume	% variation	Daily Ave. Volume	% variation	Daily Ave. Volume	Daily Ave. Volume	% variation	Daily Ave. Volume	% variation
	Feb. 2012	Feb. 2011	Jan. 2012	Jan. 2012	Jan. 2012	YTD 2012	YTD 2011	YTD 2011	2011	2011
BAX	59,976	77,938	-23.0%	63,705	-5.9%	61,886	71,687	-13.7%	83,798	-26.1%
BRX	994	995	-0.1%	1,654	-39.9%	1,332	1,801	-26.0%	2,550	-47.8%
CGB	54,367	41,950	29.6%	26,789	102.9%	40,242	30,741	30.9%	31,278	28.7%
CGZ (6)	99	31	219.1%	29	243.9%	63	19	235.3%	240	-73.6%
OGB	63	147	-57.1%	6	N/A	34	77	-55.9%	35	-4.1%
LGB (9)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
CNX	0	0	N/A	0	N/A	0	0	N/A	0	N/A
OSI (28)	25	N/A	N/A	N/A	N/A	25	N/A	N/A	N/A	N/A
CGF (15)	476	0	N/A	535	-11.0%	506	0	N/A	424	N/A
<b>Sub total (*)</b>	<b>115,981</b>	<b>121,061</b>	<b>-4.2%</b>	<b>92,718</b>	<b>N/A</b>	<b>104,066</b>	<b>104,324</b>	<b>-0.2%</b>	<b>118,326</b>	<b>-12.1%</b>
<b>Index Derivatives</b>										
SXF	9,522	9,945	-4.2%	9,240	3.1%	9,378	9,439	-0.6%	16,916	-44.6%
SXM(26)	343	N/A	N/A	302	13.4%	322	N/A	N/A	613	N/A
SCF (17)	0	0	N/A	0	#DIV/0!	0	0	N/A	1	-100.0%
SXA(2)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
SXB(2)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
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	0	N/A	0	N/A
SXO (LT term included)	292	682	-57.2%	249	17.4%	270	488	-44.7%	373	-27.6%
<b>Sub total (*)</b>	<b>10,158</b>	<b>10,627</b>	<b>-4.4%</b>	<b>9,791</b>	<b>3.7%</b>	<b>9,970</b>	<b>9,927</b>	<b>0.4%</b>	<b>17,691</b>	<b>-43.6%</b>
<b>ETF Options</b>										
XIU (LT Included)	13,289	5,595	137.5%	10,614	25.2%	11,919	10,620	12.2%	9,895	20.4%
COW (12)	1	27	-96.2%	3	-58.4%	2	20	-91.0%	8	-78.5%
XDV (13)	9	19	-54.2%	22	-61.1%	16	23	-30.6%	22	-28.6%
XIC (13)	13	30	-56.1%	93	-85.7%	54	26	104.8%	65	-16.3%
XRE (13)	20	6	226.8%	7	201.4%	13	8	63.5%	13	-2.0%
HGD(14)	11	20	-46.1%	48	-77.8%	30	21	40.5%	42	-28.6%
HGU (14)	197	56	250.6%	145	36.3%	170	59	186.2%	65	162.4%
HXD (10)	22	11	-49.8%	22	-21.3%	13	22	-43.5%	59	-78.8%
HXU (10)	10	27	-63.9%	14	-32.2%	12	16	-22.2%	26	-53.6%
HOD (16)	107	66	61.3%	87	22.2%	97	56	72.9%	147	-34.2%
HOU (16)	466	635	-26.7%	313	48.7%	388	433	-10.4%	397	-2.3%
HPD (16)	12	6	115.0%	15	-17.5%	14	5	158.8%	50	-72.3%
HFU (16)	10	25	-60.5%	11	-15.5%	11	15	-30.1%	11	-6.7%
XIN (16)	56	17	222.3%	44	29.0%	50	12	316.7%	35	42.2%
XSP (16)	15	7	116.0%	30	-51.7%	23	9	160.8%	29	-23.3%
HED (18)	0	1	N/A	4	-100.0%	2	4	-55.2%	5	-60.9%
HEU (18)	0	1	-100.0%	2	-100.0%	1	3	-70.2%	5	-80.1%
GLS (18)	4	77	-94.7%	6	-34.1%	5	78	-93.4%	48	-89.4%
XCB (18)	8	9	-15.8%	11	-29.7%	9	8	12.1%	13	-26.5%
XSB (19)	5	7	-32.6%	2	149.4%	3	7	-52.6%	6	-41.4%
HND (20)	40	101	-60.1%	110	-63.6%	76	95	-20.1%	81	-5.7%
HNU (20)	328	622	-47.2%	376	-12.6%	353	689	-48.8%	423	-16.7%
CLG (21)	9	1	844.7%	11	-19.7%	10	2	322.4%	10	3.8%
ZCN(22)	0	0	N/A	1	N/A	1	0	N/A	1	-27.4%
HIX(24)	1	0	N/A	0	N/A	0	0	161.6%	1	-60.1%
HXT(25)	0	0	N/A	0	N/A	0	0	N/A	2	-88.8%
ZEB(27)	7	N/A	N/A	2,968	-99.8%	7	1,524	N/A	78	1860.5%
XGD/XGL (4) (LT Included)	830	211	294%	469	77.0%	645	261	147%	739	-12.7%
XFN (4)	689	1,519	-55%	788	-12.6%	740	930	-20%	1,268	-41.7%
XIT (4)	0	4	0%	0	-16.0%	0	3	-87%	2	-81.8%
XMA (8)	29	33	-100%	60	-51.7%	45	157	-72%	70	-36.2%
XEG/XEX (LT included)	1,086	1,236	-90%	436	149.4%	753	706	-5%	1,897	-60.3%
<b>Sub total</b>	<b>17,262</b>	<b>10,381</b>	<b>66.3%</b>	<b>16,706</b>	<b>3.3%</b>	<b>16,977</b>	<b>14,379</b>	<b>18.1%</b>	<b>15,467</b>	<b>9.8%</b>
<b>Equity Derivatives</b>										
Equity Options	107,944	99,617	8.4%	126,508	-14.7%	117,453	98,028	19.8%	96,847	21.3%
Long Term Options	0	0	N/A	0	N/A	0	0	N/A	0	N/A
<b>Sub total</b>	<b>107,944</b>	<b>99,617</b>	<b>8.4%</b>	<b>126,508</b>	<b>-14.7%</b>	<b>117,453</b>	<b>98,028</b>	<b>19.8%</b>	<b>96,847</b>	<b>21.3%</b>
<b>Sub Total Equity Opt.+ ETF (*)</b>	<b>125,205</b>	<b>109,998</b>	<b>13.8%</b>	<b>143,214</b>	<b>-12.6%</b>	<b>134,429</b>	<b>112,408</b>	<b>19.6%</b>	<b>112,314</b>	<b>19.7%</b>
<b>Currency Options</b>										
USX (7)	27	38	-28.1%	55	-49.9%	41	64	-35.1%	68	-39.1%
<b>CO<sub>2</sub> Derivatives</b>										
MCX (11)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
<b>Energy Derivatives</b>										
WCH (23)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
<b>TOTAL (*)</b>	<b>251,371</b>	<b>241,724</b>	<b>4.0%</b>	<b>245,778</b>	<b>2.3%</b>	<b>248,506</b>	<b>226,722</b>	<b>9.6%</b>	<b>247,926</b>	<b>0.2%</b>

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 30, 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. 8, 2009  
 20 - Listed on Oct. 14, 2009  
 21 - Listed on Feb. 19, 2010  
 22 - Listed on May 26, 2010  
 23 - Listed on June 18, 2010  
 24 - Listed on August 30, 2010  
 25 - Listed on February 25, 2011  
 26 - Listed on May 6, 2011  
 27 - Listed on Aug. 11, 2011  
 28 - Listed on Feb. 24, 2012

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

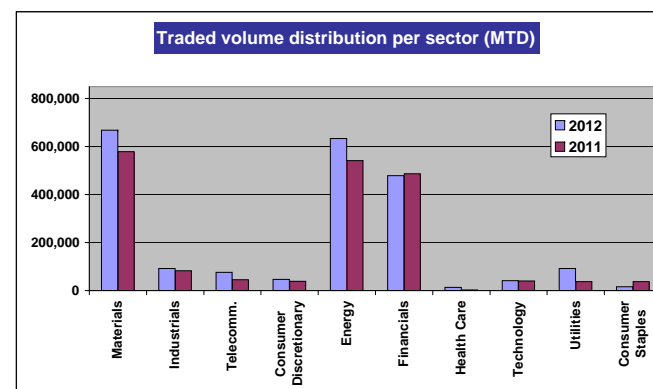




**Montréal Exchange Inc. - Canadian Equity Options Market**  
**Trading Volume by Sector (\*)**

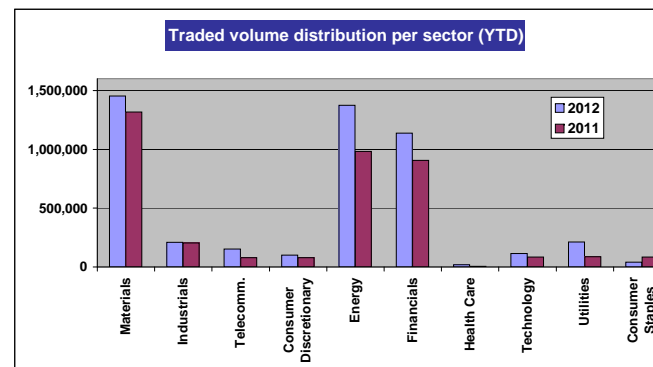
**MTD**

Sectors	Volume Feb. 2012	% du volume transigé:	Volume Feb. 2011	variation of volume traded: 2012-2011	Volume Jan. 2012	variation of volume traded: Feb.-Jan. (2012)
Materials	669,086	31.0%	578,807	15.6%	783,310	-14.58%
Industrials	92,343	4.3%	82,570	11.8%	117,651	-21.51%
Telecommunications	76,028	3.5%	45,464	67.2%	77,035	-1.31%
Consumer Discretionary	46,195	2.1%	38,972	18.5%	54,994	-16.00%
Energy	633,733	29.4%	542,371	16.8%	739,842	-14.34%
Financials	478,786	22.2%	487,313	-1.7%	659,948	-27.45%
Health Care	12,715	0.6%	2,319	448.3%	7,159	77.61%
Technology	41,464	1.9%	39,796	4.2%	72,670	-42.94%
Utilities	92,441	4.3%	37,822	144.4%	118,749	-22.15%
Consumer Staples	16,087	0.7%	37,286	-56.9%	25,320	-36.47%
<b>Total</b>	<b>2,158,878</b>	<b>100.00%</b>	<b>1,892,720</b>	<b>14.1%</b>	<b>2,656,678</b>	<b>-18.7%</b>



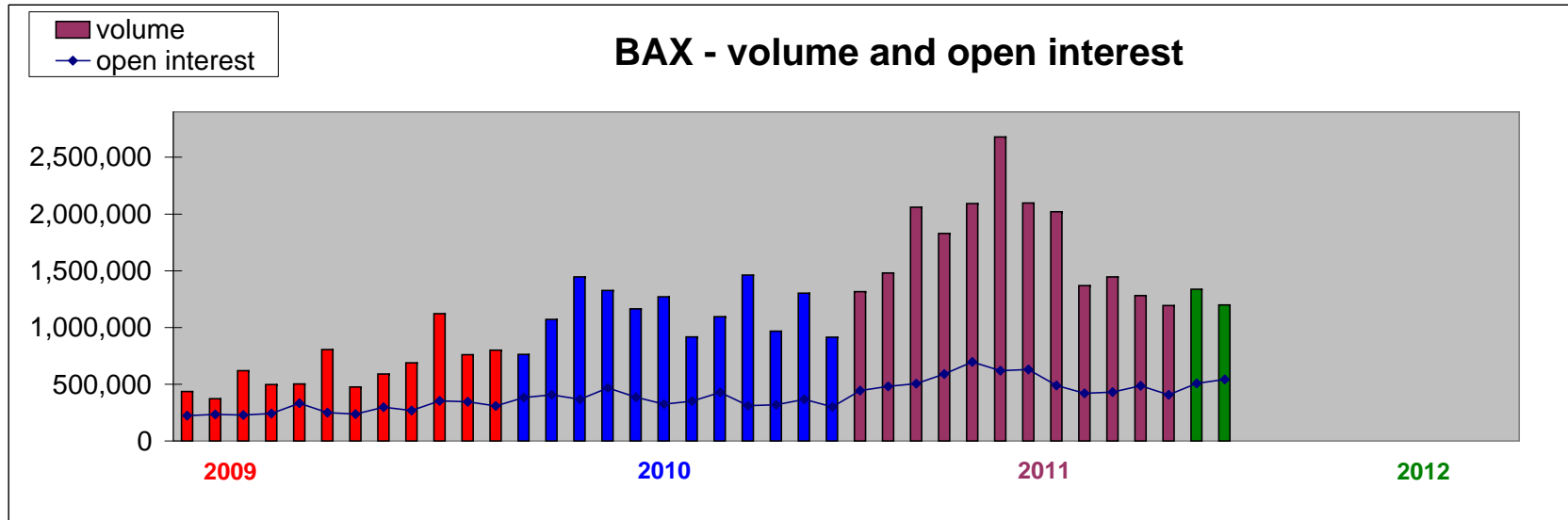
**YTD**

Sectors	Volume YTD 2012	Trade Volume (%)	Volume YTD 2011	Change Volume YTD 2012/ YTD 2011
Materials	1,452,396	30.2%	1,316,459	10.3%
Industrials	209,994	4.4%	204,531	2.7%
Telecommunications	153,063	3.2%	78,718	94.4%
Consumer Discretionary	101,189	2.1%	77,637	30.3%
Energy	1,373,575	28.5%	981,611	39.9%
Financials	1,138,734	23.6%	904,774	25.9%
Health Care	19,874	0.4%	6,266	217.2%
Technology	114,134	2.4%	83,231	37.1%
Utilities	211,190	4.4%	85,761	146.3%
Consumer Staples	41,407	0.9%	84,113	-50.8%
<b>Total</b>	<b>4,815,556</b>	<b>100.00%</b>	<b>3,823,101</b>	<b>26.0%</b>

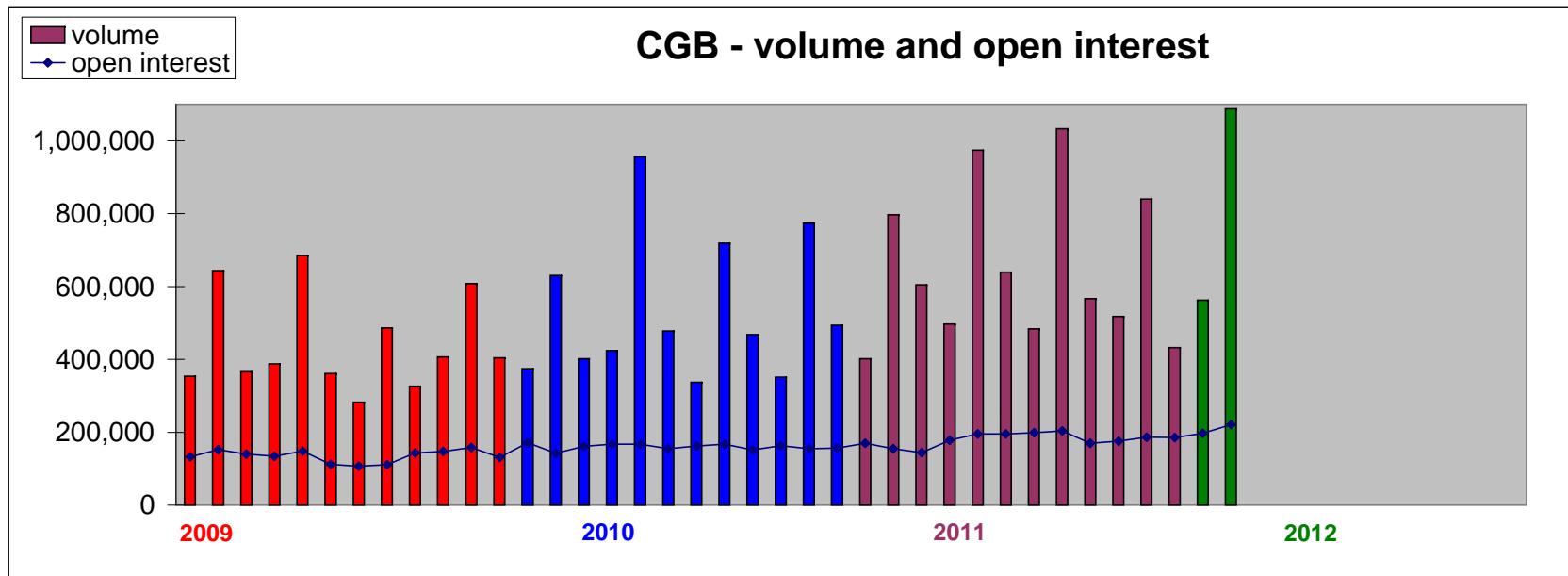


\* Sector breakdowns are based on the S&P/TSX Indices

# BAX Three-Month Canadian Bankers' Acceptance Futures

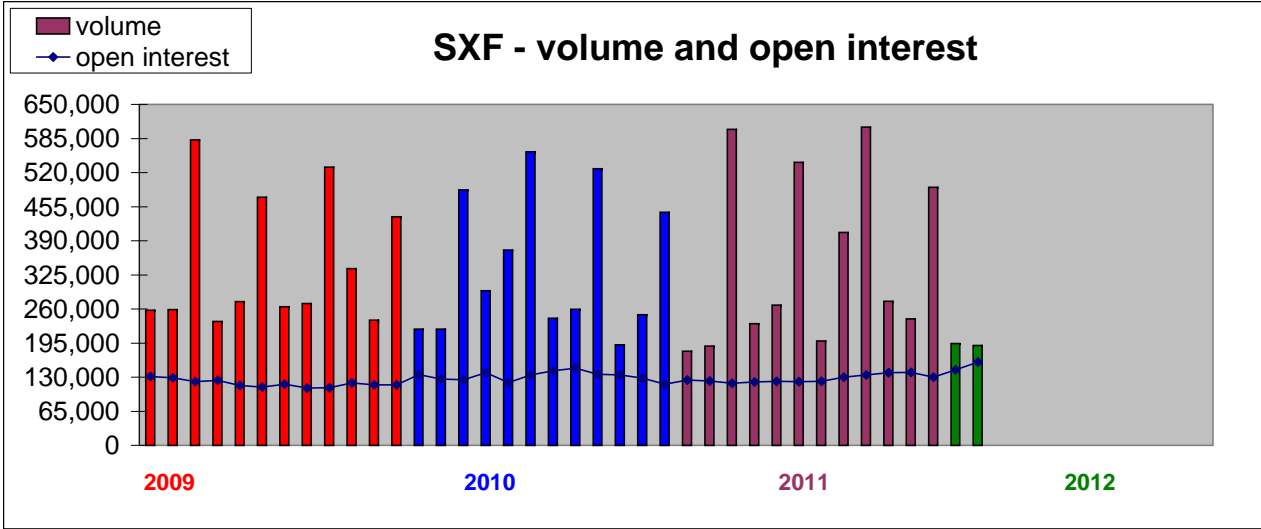


# CGB Ten-Year Government of Canada Bond Futures





# SXF S&P Canada 60 Index Futures



# Equity Options

