

MONTRÉAL EXCHANGE

Statistics



Nov 2006

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Nov 2006	Nov 2005	% CHG	Oct 2006	% CHG	2006	2005	% CHG	Total 2005	Nov 2006	Nov 2005	% CHG	Oct 2006	% CHG	Nov 2006	YTD 2006
Short-Term Interest Rate Futures																
BAX	1,125,947	844,716	33.3%	1,186,687	-5.1%	15,186,311	10,220,946	48.6%	11,157,298	457,979	389,304	17.6%	399,580	14.6%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,125,947	844,716	33.3%	1,186,687	-5.1%	15,186,311	10,220,946	48.6%	11,157,298	457,979	389,304	17.6%	399,580	14.6%	0	0
Short-Term Interest Rate Options - OBX	24,785	10,850	128.4%	57,663	-57.0%	549,467	358,245	53.4%	377,370	130,262	79,195	64.5%	130,536	-0.2%	0	0
Bond Futures																
CGZ	4,296	16,836	-74.5%	6,766	-36.5%	83,430	120,904	-31.0%	132,637	2,163	13,282	-83.7%	1,549	39.6%	0	0
CGF	0	0		0		0	0		0	0	0	0	0		0	0
CGB	1,164,400	676,829	72.0%	478,332	143.4%	7,207,930	4,365,128	65.1%	4,692,287	370,039	198,577	86.3%	300,462	23.2%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,168,696	693,665	68.5%	485,098	140.9%	7,291,360	4,486,032	62.5%	4,824,924	372,202	211,859	75.7%	302,011	23.2%	0	0
Bond Options - OGB	450	0		1,800	-75.0%	2,275	0		0	50	0		3,600	-98.6%	0	0
Index Futures																
SXF	153,647	123,177	24.7%	200,987	-23.6%	2,564,381	1,901,187	34.9%	2,234,406	166,700	128,017	30.2%	166,517	0.1%	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		0		0	0		0	0	0	0	0		0	0
SXA	2,569	792	224.4%	2,691	-4.5%	23,599	9,021	161.6%	9,898	323	791	-59.2%	7	4514.3%	0	0
SXB	22	65	-66.2%	0		140	141	-0.7%	266	20	5	300.0%	2	900.0%	0	0
SXH	0	0		0		22	172	-87.2%	172	2	0		2	0.0%	0	0
SXY	1,071	232	361.6%	481	122.7%	10,108	12,637	-20.0%	13,662	2	0		236	-99.2%	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	157,309	124,266	26.6%	204,159	-22.9%	2,598,250	1,923,158	35.1%	2,258,404	167,047	128,813	29.7%	166,764	0.2%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	2,288	2,426	-5.7%	3,747	-38.9%	56,921	25,095	126.8%	27,897	7,490	4,373	71.3%	6,555	14.3%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	2,288	2,426	-5.7%	3,747	-38.9%	56,921	25,095	126.8%	27,897	7,490	4,373	71.3%	6,555	14.3%	0	0
Other Options	123,561	0		37,781	227.0%	217,295	0		0	275,015	0		194,003	41.8%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	64,485	57,096	12.9%	80,961	-20.4%	786,271	566,640	38.8%	622,289	118,930	104,755	13.5%	125,975	-5.6%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	1,025,809	913,250	12.3%	1,010,900	1.5%	9,883,960	8,053,152	22.7%	8,768,028	1,197,548	1,078,166	11.1%	1,156,322	3.6%	0	0
Currency Options - USX	1,160	2,699	-57.0%	1,625	-28.6%	28,957	4,139	599.6%	7,264	2,594	1,376	88.5%	2,523	2.8%	0	0
Total Futures	2,451,952	1,662,647	47.5%	1,875,944	30.7%	25,075,921	16,630,136	50.8%	18,240,626	997,228	729,976	36.6%	868,355	14.8%	0	0
Total Options	1,242,538	986,321	26.0%	1,194,477	4.0%	11,525,146	9,007,271	28.0%	9,802,848	1,731,889	1,267,865	36.6%	1,619,514	6.9%	0	0
GRAND TOTAL	3,694,490	2,648,968	39.5%	3,070,421	20.3%	36,601,067	25,637,407	42.8%	28,043,474	2,729,117	1,997,841	36.6%	2,487,869	9.7%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2006	Nov 2005	% CHG	Oct 2006	% CHG	2006	2005	% CHG	Total 2005
Short-Term Interest Rate Futures									
BAX	53,617	40,225	33.3%	56,509	-5.1%	65,694	44,352	48.1%	48,608
CRA	0	0		0		0	0		0
Total	53,617	40,225	33.3%	56,509	-5.1%	65,694	44,352	48.1%	48,608
Short-Term Interest Rate Options - OBX									
	1,180	517	128.2%	2,746	-57.0%	2,397	1,559	53.8%	1,646
Bond Futures									
CGZ	205	802	-74.4%	322	-36.3%	364	528	-31.1%	582
CGF	0	0		0		0	0		0
CGB	55,448	32,230	72.0%	22,778	143.4%	31,040	18,946	63.8%	20,433
LGB	0	0		0		0	0		0
Total	55,653	33,032	68.5%	23,100	140.9%	31,404	19,474	61.3%	21,015
Bond Options - OGB									
	21	0		86	-75.6%	10	0		0
Index Futures									
SXF	6,984	5,599	24.7%	9,571	-27.0%	10,977	8,141	34.8%	9,655
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		0		0	0		0
SXA	117	36	225.0%	128	-8.6%	101	39	159.0%	43
SXB	1	3	-66.7%	0		1	1	0.0%	1
SXH	0	0		0		0	1	-100.0%	1
SXY	49	11	345.5%	23	113.0%	43	55	-21.8%	59
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	7,151	5,649	26.6%	9,722	-26.4%	11,122	8,237	35.0%	9,759
Index Options									
SXJ	0	0		0		0	0		0
SXO	104	110	-5.5%	178	-41.6%	245	109	124.8%	122
SXV	0	0		0		0	0		0
Total	104	110	-5.5%	178	-41.6%	245	109	124.8%	122
Other Options									
	5,616	0		1,799	212.2%	919	0		0
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	2,931	2,595	12.9%	3,856	-24.0%	3,431	2,446	40.3%	2,698
Share Futures									
	0	0		0		0	0		0
Equity Options									
	46,628	0		48,138	-3.1%	15,872	0		0
Currency Options - USX									
	53	123	-56.9%	77	-31.2%	124	19	552.6%	33
Total Futures	116,421	78,906	47.5%	89,331	30.3%	108,220	72,063	50.2%	79,382
Total Options	56,533	3,345	1590.1%	56,880	-0.6%	22,998	4,133	456.4%	4,499
GRAND TOTAL	172,954	82,251	110.3%	146,211	18.3%	131,218	76,196	72.2%	83,881

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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