

MONTRÉAL EXCHANGE

# Statistics



**Dec 2007**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Dec 2007	Dec 2006	% CHG	Nov 2007	% CHG	2007	2006	% CHG	Total 2006	Dec 2007	Dec 2006	% CHG	Nov 2007	% CHG	Dec 2007	YTD 2007
<b>Short-Term Interest Rate Futures</b>																
BAX	889,338	1,515,991	-41.3%	1,068,232	-16.7%	15,237,958	16,702,302	-8.8%	16,702,302	369,956	393,078	-5.9%	435,890	-15.1%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>889,338</b>	<b>1,515,991</b>	<b>-41.3%</b>	<b>1,068,232</b>	<b>-16.7%</b>	<b>15,237,958</b>	<b>16,702,302</b>	<b>-8.8%</b>	<b>16,702,302</b>	<b>369,956</b>	<b>393,078</b>	<b>-5.9%</b>	<b>435,890</b>	<b>-15.1%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>43,330</b>	<b>56,339</b>	<b>-23.1%</b>	<b>55,588</b>	<b>-22.1%</b>	<b>748,991</b>	<b>605,806</b>	<b>23.6%</b>	<b>605,806</b>	<b>43,646</b>	<b>78,861</b>	<b>-44.7%</b>	<b>125,690</b>	<b>-65.3%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	0	1,871	-100.0%	0		6,363	85,301	-92.5%	85,301	0	1,905	-100.0%	0		0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	460,833	483,867	-4.8%	1,009,305	-54.3%	9,337,754	7,691,797	21.4%	7,691,797	214,807	335,215	-35.9%	241,387	-11.0%	0	0
LGB	1,841	0		313	488.2%	2,154	0		0	403	0		198	103.5%	0	0
<b>Total</b>	<b>462,674</b>	<b>485,738</b>	<b>-4.7%</b>	<b>1,009,618</b>	<b>-54.2%</b>	<b>9,346,271</b>	<b>7,777,098</b>	<b>20.2%</b>	<b>7,777,098</b>	<b>215,210</b>	<b>337,120</b>	<b>-36.2%</b>	<b>241,585</b>	<b>-10.9%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>460</b>	<b>0</b>		<b>2,351</b>	<b>-80.4%</b>	<b>13,782</b>	<b>2,275</b>	<b>505.8%</b>	<b>2,275</b>	<b>2,251</b>	<b>0</b>		<b>2,251</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	522,706	500,314	4.5%	282,875	84.8%	3,885,872	3,064,695	26.8%	3,064,695	149,912	166,635	-10.0%	178,862	-16.2%	0	0
SXM	0	0		0		0	0		0	0		0		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		0	0		0		0	0	
SXA	3,824	46	8213.0%	1,701	124.8%	10,908	23,645	-53.9%	23,645	1,560	2	77900.0%	1,566	-0.4%	0	0
SXB	2,642	0		1,102	139.7%	9,014	140	6338.6%	140	1,270	0		1,072	18.5%	0	0
SXH	0	0		0		0	22	-100.0%	22	0	0		0		0	0
SXY	820	49	1573.5%	440	86.4%	5,585	10,157	-45.0%	10,157	110	3	3566.7%	310	-64.5%	0	0
SXK	0	0		0		0	0		0	0		0		0	0	
SXU	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>529,992</b>	<b>500,409</b>	<b>5.9%</b>	<b>286,118</b>	<b>85.2%</b>	<b>3,911,379</b>	<b>3,098,659</b>	<b>26.2%</b>	<b>3,098,659</b>	<b>152,852</b>	<b>166,640</b>	<b>-8.3%</b>	<b>181,810</b>	<b>-15.9%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	1,086	1,053	3.1%	1,575	-31.0%	26,484	57,974	-54.3%	57,974	1,716	1,691	1.5%	3,631	-52.7%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>1,086</b>	<b>1,053</b>	<b>3.1%</b>	<b>1,575</b>	<b>-31.0%</b>	<b>26,484</b>	<b>57,974</b>	<b>-54.3%</b>	<b>57,974</b>	<b>1,716</b>	<b>1,691</b>	<b>1.5%</b>	<b>3,631</b>	<b>-52.7%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>37,855</b>	<b>0</b>		<b>51,139</b>	<b>-26.0%</b>	<b>549,989</b>	<b>467,803</b>	<b>17.6%</b>	<b>467,803</b>	<b>275,879</b>	<b>0</b>		<b>261,497</b>	<b>5.5%</b>	<b>0</b>	<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>ETF Options</b>	<b>35,643</b>	<b>62,790</b>	<b>-43.2%</b>	<b>58,850</b>	<b>-39.4%</b>	<b>788,396</b>	<b>849,061</b>	<b>-7.1%</b>	<b>849,061</b>	<b>61,126</b>	<b>103,433</b>	<b>-40.9%</b>	<b>96,084</b>	<b>-36.4%</b>	<b>0</b>	<b>0</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>Equity Options</b>	<b>890,911</b>	<b>745,373</b>	<b>19.5%</b>	<b>1,201,418</b>	<b>-25.8%</b>	<b>11,903,402</b>	<b>10,629,333</b>	<b>12.0%</b>	<b>10,629,333</b>	<b>1,470,003</b>	<b>1,144,910</b>	<b>28.4%</b>	<b>1,549,597</b>	<b>-5.1%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>3,308</b>	<b>2,305</b>	<b>43.5%</b>	<b>6,238</b>	<b>-47.0%</b>	<b>34,889</b>	<b>31,262</b>	<b>11.6%</b>	<b>31,262</b>	<b>2,954</b>	<b>2,838</b>	<b>4.1%</b>	<b>3,541</b>	<b>-16.6%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>1,882,004</b>	<b>2,502,138</b>	<b>-24.8%</b>	<b>2,363,968</b>	<b>-20.4%</b>	<b>28,495,608</b>	<b>27,578,059</b>	<b>3.3%</b>	<b>27,578,059</b>	<b>738,018</b>	<b>896,838</b>	<b>-17.7%</b>	<b>859,285</b>	<b>-14.1%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,012,593</b>	<b>867,860</b>	<b>16.7%</b>	<b>1,377,159</b>	<b>-26.5%</b>	<b>14,065,933</b>	<b>12,643,514</b>	<b>11.3%</b>	<b>12,643,514</b>	<b>1,857,575</b>	<b>1,331,733</b>	<b>39.5%</b>	<b>2,042,291</b>	<b>-9.0%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>2,894,597</b>	<b>3,369,998</b>	<b>-14.1%</b>	<b>3,741,127</b>	<b>-22.6%</b>	<b>42,561,541</b>	<b>40,221,573</b>	<b>5.8%</b>	<b>40,221,573</b>	<b>2,595,593</b>	<b>2,228,571</b>	<b>16.5%</b>	<b>2,901,576</b>	<b>-10.5%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Dec 2007	Dec 2006	% CHG	Nov 2007	% CHG	2007	2006	% CHG	Total 2006
<b>Short-Term Interest Rate Futures</b>									
BAX	46,807	79,789	-41.3%	50,868	-8.0%	60,429	66,869	-9.6%	66,869
CRA	0	0		0		0	0		0
<b>Total</b>	<b>46,807</b>	<b>79,789</b>	<b>-41.3%</b>	<b>50,868</b>	<b>-8.0%</b>	<b>60,429</b>	<b>66,869</b>	<b>-9.6%</b>	<b>66,869</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>2,281</b>	<b>2,965</b>	<b>-23.1%</b>	<b>2,647</b>	<b>-13.8%</b>	<b>2,956</b>	<b>2,444</b>	<b>20.9%</b>	<b>2,444</b>
<b>Bond Futures</b>									
CGZ	0	98	-100.0%	0		25	342	-92.7%	342
CGF	0	0		0		0	0		0
CGB	24,254	25,467	-4.8%	48,062	-49.5%	37,051	30,576	21.2%	30,576
LGB	97	0		313	-69.0%	34	0		0
<b>Total</b>	<b>24,351</b>	<b>25,565</b>	<b>-4.7%</b>	<b>48,375</b>	<b>-49.7%</b>	<b>37,110</b>	<b>30,918</b>	<b>20.0%</b>	<b>30,918</b>
<b>Bond Options - OGB</b>									
	<b>24</b>	<b>0</b>		<b>112</b>	<b>-78.6%</b>	<b>53</b>	<b>9</b>	<b>488.9%</b>	<b>9</b>
<b>Index Futures</b>									
SXF	27,511	26,332	4.5%	12,858	114.0%	15,582	12,256	27.1%	12,256
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	201	2	9950.0%	77	161.0%	45	93	-51.6%	93
SXB	139	0		50	178.0%	38	1	3700.0%	1
SXH	0	0		0		0	0		0
SXY	43	3	1333.3%	20	115.0%	22	40	-45.0%	40
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>27,894</b>	<b>26,337</b>	<b>5.9%</b>	<b>13,005</b>	<b>114.5%</b>	<b>15,687</b>	<b>12,390</b>	<b>26.6%</b>	<b>12,390</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	57	55	3.6%	72	-20.8%	105	229	-54.1%	229
SXV	0	0		0		0	0		0
<b>Total</b>	<b>57</b>	<b>55</b>	<b>3.6%</b>	<b>72</b>	<b>-20.8%</b>	<b>105</b>	<b>229</b>	<b>-54.1%</b>	<b>229</b>
<b>Other Options</b>									
	<b>1,992</b>	<b>0</b>		<b>2,324</b>	<b>-14.3%</b>	<b>2,161</b>	<b>0</b>		<b>0</b>
<b>ETF Futures</b>									
	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Options</b>									
	<b>1,876</b>	<b>3,305</b>	<b>-43.2%</b>	<b>2,674</b>	<b>-29.8%</b>	<b>3,122</b>	<b>3,420</b>	<b>-8.7%</b>	<b>3,420</b>
<b>Share Futures</b>									
	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Equity Options</b>									
	<b>46,890</b>	<b>0</b>		<b>54,610</b>	<b>-14.1%</b>	<b>39,983</b>	<b>24,527</b>	<b>63.0%</b>	<b>24,527</b>
<b>Currency Options - USX</b>									
	<b>174</b>	<b>121</b>	<b>43.8%</b>	<b>284</b>	<b>-38.7%</b>	<b>138</b>	<b>124</b>	<b>11.3%</b>	<b>124</b>
<b>Total Futures</b>									
	<b>99,052</b>	<b>131,691</b>	<b>-24.8%</b>	<b>112,248</b>	<b>-11.8%</b>	<b>113,226</b>	<b>110,177</b>	<b>2.8%</b>	<b>110,177</b>
<b>Total Options</b>									
	<b>53,294</b>	<b>6,446</b>	<b>726.8%</b>	<b>62,723</b>	<b>-15.0%</b>	<b>48,518</b>	<b>30,753</b>	<b>57.8%</b>	<b>30,753</b>
<b>GRAND TOTAL</b>	<b>152,346</b>	<b>138,137</b>	<b>10.3%</b>	<b>174,971</b>	<b>-12.9%</b>	<b>161,744</b>	<b>140,930</b>	<b>14.8%</b>	<b>140,930</b>

# Listed Products

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## 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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