

MONTRÉAL EXCHANGE

# Statistics



**Oct 2008**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Oct 2008	Oct 2007	% CHG	Sep 2008	% CHG	2008	2007	% CHG	Total 2007	Oct 2008	Oct 2007	% CHG	Sep 2008	% CHG	Oct 2008	YTD 2008
<b>Short-Term Interest Rate Futures</b>																
BAX	559,185	777,018	-28.0%	1,051,691	-46.8%	9,204,999	13,280,388	-30.7%	15,237,958	259,352	333,754	-22.3%	324,587	-20.1%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		5	0		0	0		0		0	0	
<b>Total</b>	<b>559,185</b>	<b>777,018</b>	<b>-28.0%</b>	<b>1,051,691</b>	<b>-46.8%</b>	<b>9,205,004</b>	<b>13,280,388</b>	<b>-30.7%</b>	<b>15,237,958</b>	<b>259,352</b>	<b>333,754</b>	<b>-22.3%</b>	<b>324,587</b>	<b>-20.1%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>21,504</b>	<b>66,150</b>	<b>-67.5%</b>	<b>33,353</b>	<b>-35.5%</b>	<b>260,017</b>	<b>650,073</b>	<b>-60.0%</b>	<b>748,991</b>	<b>62,877</b>	<b>117,268</b>	<b>-46.4%</b>	<b>59,145</b>	<b>6.3%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	0	0		0		0	6,363	-100.0%	6,363	0	0		0		0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	565,675	519,078	9.0%	618,288	-8.5%	6,405,875	7,867,616	-18.6%	9,337,754	162,425	257,072	-36.8%	293,884	-44.7%	0	0
LGB	0	0		21	-100.0%	3,032	0		2,154	0	0		0		0	0
<b>Total</b>	<b>565,675</b>	<b>519,078</b>	<b>9.0%</b>	<b>618,309</b>	<b>-8.5%</b>	<b>6,408,907</b>	<b>7,873,979</b>	<b>-18.6%</b>	<b>9,346,271</b>	<b>162,425</b>	<b>257,072</b>	<b>-36.8%</b>	<b>293,884</b>	<b>-44.7%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>3,504</b>	<b>1,819</b>	<b>92.6%</b>	<b>28</b>	<b>12414.3%</b>	<b>17,683</b>	<b>10,971</b>	<b>61.2%</b>	<b>13,782</b>	<b>3,532</b>	<b>1,719</b>	<b>105.5%</b>	<b>1,889</b>	<b>87.0%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	483,540	235,597	105.2%	654,564	-26.1%	3,764,876	3,080,291	22.2%	3,885,872	148,595	168,028	-11.6%	186,231	-20.2%	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	16,070	1,426	1026.9%	23,007	-30.2%	91,176	5,383	1593.8%	10,908	6,530	1,365	378.4%	10,930	-40.3%	0	0
SXB	2,320	500	364.0%	744	211.8%	24,125	5,270	357.8%	9,014	122	970	-87.4%	322	-62.1%	0	0
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	4,594	780	489.0%	4,820	-4.7%	28,762	4,325	565.0%	5,585	1,690	170	894.1%	590	186.4%	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>506,524</b>	<b>238,303</b>	<b>112.6%</b>	<b>683,135</b>	<b>-25.9%</b>	<b>3,908,939</b>	<b>3,095,269</b>	<b>26.3%</b>	<b>3,911,379</b>	<b>156,937</b>	<b>170,533</b>	<b>-8.0%</b>	<b>198,073</b>	<b>-20.8%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	3,295	1,417	132.5%	4,833	-31.8%	33,651	23,823	41.3%	26,484	6,885	3,083	123.3%	5,214	32.0%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>3,295</b>	<b>1,417</b>	<b>132.5%</b>	<b>4,833</b>	<b>-31.8%</b>	<b>33,651</b>	<b>23,823</b>	<b>41.3%</b>	<b>26,484</b>	<b>6,885</b>	<b>3,083</b>	<b>123.3%</b>	<b>5,214</b>	<b>32.0%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>56,245</b>	<b>94,710</b>	<b>-40.6%</b>	<b>44,083</b>	<b>27.6%</b>	<b>530,731</b>	<b>460,995</b>	<b>15.1%</b>	<b>549,989</b>	<b>140,987</b>	<b>242,062</b>	<b>-41.8%</b>	<b>131,634</b>	<b>7.1%</b>	<b>0</b>	<b>0</b>
<b>Other Derivatives</b>	<b>117</b>	<b>0</b>		<b>607</b>	<b>-80.7%</b>	<b>1,066</b>	<b>0</b>		<b>0</b>	<b>305</b>	<b>0</b>		<b>593</b>	<b>-48.6%</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>165,904</b>	<b>56,147</b>	<b>195.5%</b>	<b>169,329</b>	<b>-2.0%</b>	<b>843,049</b>	<b>693,903</b>	<b>21.5%</b>	<b>788,396</b>	<b>252,280</b>	<b>94,446</b>	<b>167.1%</b>	<b>201,503</b>	<b>25.2%</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>1,482,195</b>	<b>1,209,179</b>	<b>22.6%</b>	<b>1,226,503</b>	<b>20.8%</b>	<b>11,900,263</b>	<b>9,811,073</b>	<b>21.3%</b>	<b>11,903,402</b>	<b>1,463,952</b>	<b>1,456,037</b>	<b>0.5%</b>	<b>1,581,608</b>	<b>-7.4%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>3,309</b>	<b>5,315</b>	<b>-37.7%</b>	<b>2,668</b>	<b>24.0%</b>	<b>20,498</b>	<b>25,343</b>	<b>-19.1%</b>	<b>34,889</b>	<b>1,857</b>	<b>3,475</b>	<b>-46.6%</b>	<b>2,253</b>	<b>-17.6%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>1,631,384</b>	<b>1,534,399</b>	<b>6.3%</b>	<b>2,353,135</b>	<b>-30.7%</b>	<b>19,522,850</b>	<b>24,249,636</b>	<b>-19.5%</b>	<b>28,495,608</b>	<b>578,714</b>	<b>761,359</b>	<b>-24.0%</b>	<b>816,544</b>	<b>-29.1%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,735,956</b>	<b>1,434,737</b>	<b>21.0%</b>	<b>1,480,797</b>	<b>17.2%</b>	<b>13,605,892</b>	<b>11,676,181</b>	<b>16.5%</b>	<b>14,065,933</b>	<b>1,932,370</b>	<b>1,918,090</b>	<b>0.7%</b>	<b>1,983,246</b>	<b>-2.6%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>3,367,457</b>	<b>2,969,136</b>	<b>13.4%</b>	<b>3,834,539</b>	<b>-12.2%</b>	<b>33,129,808</b>	<b>35,925,817</b>	<b>-7.8%</b>	<b>42,561,541</b>	<b>2,511,389</b>	<b>2,679,449</b>	<b>-6.3%</b>	<b>2,800,383</b>	<b>-10.3%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Oct 2008	Oct 2007	% CHG	Sep 2008	% CHG	2008	2007	% CHG	Total 2007
<b>Short-Term Interest Rate Futures</b>									
BAX	25,418	35,319	-28.0%	50,081	-49.2%	43,832	62,747	-30.1%	72,515
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>25,418</b>	<b>35,319</b>	<b>-28.0%</b>	<b>50,081</b>	<b>-49.2%</b>	<b>43,832</b>	<b>62,747</b>	<b>-30.1%</b>	<b>72,515</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>977</b>	<b>3,007</b>	<b>-67.5%</b>	<b>1,588</b>	<b>-38.5%</b>	<b>1,238</b>	<b>3,055</b>	<b>-59.5%</b>	<b>3,547</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	30	-100.0%	30
CGF	0	0		0		0	0		0
CGB	25,712	23,594	9.0%	29,442	-12.7%	30,584	37,229	-17.8%	44,461
LGB	0	0		1	-100.0%	15	0		41
<b>Total</b>	<b>25,712</b>	<b>23,594</b>	<b>9.0%</b>	<b>29,443</b>	<b>-12.7%</b>	<b>30,599</b>	<b>37,259</b>	<b>-17.9%</b>	<b>44,532</b>
<b>Bond Options - OGB</b>	<b>159</b>	<b>83</b>	<b>91.6%</b>	<b>1</b>	<b>15800.0%</b>	<b>83</b>	<b>50</b>	<b>66.0%</b>	<b>64</b>
<b>Index Futures</b>									
SXF	21,979	10,709	105.2%	31,170	-29.5%	17,880	14,661	22.0%	18,698
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	730	65	1023.1%	1,096	-33.4%	433	26	1565.4%	54
SXB	105	23	356.5%	35	200.0%	115	26	342.3%	45
SXH	0	0		0		0	0		0
SXY	209	35	497.1%	230	-9.1%	136	21	547.6%	27
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>23,023</b>	<b>10,832</b>	<b>112.5%</b>	<b>32,531</b>	<b>-29.2%</b>	<b>18,564</b>	<b>14,734</b>	<b>26.0%</b>	<b>18,824</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	150	64	134.4%	230	-34.8%	159	113	40.7%	125
SXV	0	0		0		0	0		0
<b>Total</b>	<b>150</b>	<b>64</b>	<b>134.4%</b>	<b>230</b>	<b>-34.8%</b>	<b>159</b>	<b>113</b>	<b>40.7%</b>	<b>125</b>
<b>Other Options</b>	<b>2,557</b>	<b>4,305</b>	<b>-40.6%</b>	<b>2,099</b>	<b>21.8%</b>	<b>2,506</b>	<b>2,162</b>	<b>15.9%</b>	<b>2,593</b>
<b>Other Derivatives</b>	<b>5</b>	<b>0</b>		<b>29</b>	<b>-82.8%</b>	<b>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>ETF Options</b>	<b>7,540</b>	<b>2,552</b>	<b>195.5%</b>	<b>8,063</b>	<b>-6.5%</b>	<b>3,991</b>	<b>3,292</b>	<b>21.2%</b>	<b>3,747</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>67,372</b>	<b>54,963</b>	<b>22.6%</b>	<b>58,405</b>	<b>15.4%</b>	<b>56,241</b>	<b>37,830</b>	<b>48.7%</b>	<b>47,980</b>
<b>Currency Options - USX</b>	<b>150</b>	<b>242</b>	<b>-38.0%</b>	<b>127</b>	<b>18.1%</b>	<b>97</b>	<b>120</b>	<b>-19.2%</b>	<b>166</b>
<b>Total Futures</b>	<b>74,153</b>	<b>69,745</b>	<b>6.3%</b>	<b>112,055</b>	<b>-33.8%</b>	<b>92,995</b>	<b>114,740</b>	<b>-19.0%</b>	<b>135,871</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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