

MONTRÉAL EXCHANGE

# Statistics



**Nov 2008**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Nov 2008	Nov 2007	% CHG	Oct 2008	% CHG	2008	2007	% CHG	Total 2007	Nov 2008	Nov 2007	% CHG	Oct 2008	% CHG	Nov 2008	YTD 2008
<b>Short-Term Interest Rate Futures</b>																
BAX	297,908	1,068,232	-72.1%	559,185	-46.7%	9,502,907	14,348,620	-33.8%	15,237,958	263,919	435,890	-39.5%	259,352	1.8%	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>297,908</b>	<b>1,068,232</b>	<b>-72.1%</b>	<b>559,185</b>	<b>-46.7%</b>	<b>9,502,912</b>	<b>14,348,620</b>	<b>-33.8%</b>	<b>15,237,958</b>	<b>263,919</b>	<b>435,890</b>	<b>-39.5%</b>	<b>259,352</b>	<b>1.8%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>17,066</b>	<b>55,588</b>	<b>-69.3%</b>	<b>21,504</b>	<b>-20.6%</b>	<b>277,083</b>	<b>705,661</b>	<b>-60.7%</b>	<b>748,991</b>	<b>73,298</b>	<b>125,690</b>	<b>-41.7%</b>	<b>62,877</b>	<b>16.6%</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	642,845	1,009,305	-36.3%	565,675	13.6%	7,048,720	8,876,921	-20.6%	9,337,754	154,677	241,387	-35.9%	162,425	-4.8%	0	0
LGB	0	313	-100.0%	0		3,032	313	868.7%	2,154	0	198	-100.0%	0		0	0
<b>Total</b>	<b>642,845</b>	<b>1,009,618</b>	<b>-36.3%</b>	<b>565,675</b>	<b>13.6%</b>	<b>7,051,752</b>	<b>8,883,597</b>	<b>-20.6%</b>	<b>9,346,271</b>	<b>154,677</b>	<b>241,585</b>	<b>-36.0%</b>	<b>162,425</b>	<b>-4.8%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>55</b>	<b>2,351</b>	<b>-97.7%</b>	<b>3,504</b>	<b>-98.4%</b>	<b>17,738</b>	<b>13,322</b>	<b>33.1%</b>	<b>13,782</b>	<b>3,376</b>	<b>2,251</b>	<b>50.0%</b>	<b>3,532</b>	<b>-4.4%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	299,353	282,875	5.8%	483,540	-38.1%	4,064,229	3,363,166	20.8%	3,885,872	129,951	178,862	-27.3%	148,595	-12.5%	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	10	1,701	-99.4%	16,070	-99.9%	91,186	7,084	1187.2%	10,908	50	1,566	-96.8%	6,530	-99.2%	0	0
SXB	0	1,102	-100.0%	2,320	-100.0%	24,125	6,372	278.6%	9,014	2	1,072	-99.8%	122	-98.4%	0	0
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	440	-100.0%	4,594	-100.0%	28,762	4,765	503.6%	5,585	0	310	-100.0%	1,690	-100.0%	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>299,363</b>	<b>286,118</b>	<b>4.6%</b>	<b>506,524</b>	<b>-40.9%</b>	<b>4,208,302</b>	<b>3,381,387</b>	<b>24.5%</b>	<b>3,911,379</b>	<b>130,003</b>	<b>181,810</b>	<b>-28.5%</b>	<b>156,937</b>	<b>-17.2%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	1,099	1,575	-30.2%	3,295	-66.6%	34,750	25,398	36.8%	26,484	6,677	3,631	83.9%	6,885	-3.0%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>1,099</b>	<b>1,575</b>	<b>-30.2%</b>	<b>3,295</b>	<b>-66.6%</b>	<b>34,750</b>	<b>25,398</b>	<b>36.8%</b>	<b>26,484</b>	<b>6,677</b>	<b>3,631</b>	<b>83.9%</b>	<b>6,885</b>	<b>-3.0%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>53,710</b>	<b>51,139</b>	<b>5.0%</b>	<b>56,245</b>	<b>-4.5%</b>	<b>584,441</b>	<b>512,134</b>	<b>14.1%</b>	<b>549,989</b>	<b>164,851</b>	<b>261,497</b>	<b>-37.0%</b>	<b>140,987</b>	<b>16.9%</b>	<b>0</b>	<b>0</b>
<b>Other Derivatives</b>	<b>41</b>	<b>0</b>		<b>117</b>	<b>-65.0%</b>	<b>1,107</b>	<b>0</b>		<b>0</b>	<b>294</b>	<b>0</b>		<b>305</b>	<b>-3.6%</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>120,566</b>	<b>58,850</b>	<b>104.9%</b>	<b>165,904</b>	<b>-27.3%</b>	<b>963,615</b>	<b>752,753</b>	<b>28.0%</b>	<b>788,396</b>	<b>295,778</b>	<b>96,084</b>	<b>207.8%</b>	<b>252,280</b>	<b>17.2%</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>1,173,639</b>	<b>1,201,418</b>	<b>-2.3%</b>	<b>1,482,195</b>	<b>-20.8%</b>	<b>13,073,902</b>	<b>11,012,491</b>	<b>18.7%</b>	<b>11,903,402</b>	<b>1,375,327</b>	<b>1,549,597</b>	<b>-11.2%</b>	<b>1,463,952</b>	<b>-6.1%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>1,935</b>	<b>6,238</b>	<b>-69.0%</b>	<b>3,309</b>	<b>-41.5%</b>	<b>22,433</b>	<b>31,581</b>	<b>-29.0%</b>	<b>34,889</b>	<b>1,770</b>	<b>3,541</b>	<b>-50.0%</b>	<b>1,857</b>	<b>-4.7%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>1,240,116</b>	<b>2,363,968</b>	<b>-47.5%</b>	<b>1,631,384</b>	<b>-24.0%</b>	<b>20,762,966</b>	<b>26,613,604</b>	<b>-22.0%</b>	<b>28,495,608</b>	<b>548,599</b>	<b>859,285</b>	<b>-36.2%</b>	<b>578,714</b>	<b>-5.2%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,368,070</b>	<b>1,377,159</b>	<b>-0.7%</b>	<b>1,735,956</b>	<b>-21.2%</b>	<b>14,973,962</b>	<b>13,053,340</b>	<b>14.7%</b>	<b>14,065,933</b>	<b>1,921,077</b>	<b>2,042,291</b>	<b>-5.9%</b>	<b>1,932,370</b>	<b>-0.6%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>2,608,227</b>	<b>3,741,127</b>	<b>-30.3%</b>	<b>3,367,457</b>	<b>-22.5%</b>	<b>35,738,035</b>	<b>39,666,944</b>	<b>-9.9%</b>	<b>42,561,541</b>	<b>2,469,970</b>	<b>2,901,576</b>	<b>-14.9%</b>	<b>2,511,389</b>	<b>-1.6%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2008	Nov 2007	% CHG	Oct 2008	% CHG	2008	2007	% CHG	Total 2007
<b>Short-Term Interest Rate Futures</b>									
BAX	15,679	50,868	-69.2%	25,418	-38.3%	41,273	61,667	-33.1%	65,922
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>15,679</b>	<b>50,868</b>	<b>-69.2%</b>	<b>25,418</b>	<b>-38.3%</b>	<b>41,273</b>	<b>61,667</b>	<b>-33.1%</b>	<b>65,922</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>898</b>	<b>2,647</b>	<b>-66.1%</b>	<b>977</b>	<b>-8.1%</b>	<b>1,207</b>	<b>3,018</b>	<b>-60.0%</b>	<b>3,225</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	27	-100.0%	27
CGF	0	0		0		0	0		0
CGB	33,834	48,062	-29.6%	25,712	31.6%	30,880	38,214	-19.2%	40,419
LGB	0	313	-100.0%	0		13	28	-53.6%	37
<b>Total</b>	<b>33,834</b>	<b>48,375</b>	<b>-30.1%</b>	<b>25,712</b>	<b>31.6%</b>	<b>30,893</b>	<b>38,269</b>	<b>-19.3%</b>	<b>40,483</b>
<b>Bond Options - OGB</b>									
	<b>3</b>	<b>112</b>	<b>-97.3%</b>	<b>159</b>	<b>-98.1%</b>	<b>76</b>	<b>56</b>	<b>35.7%</b>	<b>58</b>
<b>Index Futures</b>									
SXF	14,968	12,858	16.4%	21,979	-31.9%	17,615	14,497	21.5%	16,998
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	0	77	-100.0%	730	-100.0%	393	31	1167.7%	49
SXB	0	50	-100.0%	105	-100.0%	104	28	271.4%	41
SXH	0	0		0		0	0		0
SXY	0	20	-100.0%	209	-100.0%	124	20	520.0%	24
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>14,968</b>	<b>13,005</b>	<b>15.1%</b>	<b>23,023</b>	<b>-35.0%</b>	<b>18,236</b>	<b>14,576</b>	<b>25.1%</b>	<b>17,112</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	55	72	-23.6%	150	-63.3%	150	109	37.6%	114
SXV	0	0		0		0	0		0
<b>Total</b>	<b>55</b>	<b>72</b>	<b>-23.6%</b>	<b>150</b>	<b>-63.3%</b>	<b>150</b>	<b>109</b>	<b>37.6%</b>	<b>114</b>
<b>Other Options</b>									
	<b>2,686</b>	<b>2,324</b>	<b>15.6%</b>	<b>2,557</b>	<b>5.0%</b>	<b>2,522</b>	<b>2,176</b>	<b>15.9%</b>	<b>2,358</b>
<b>Other Derivatives</b>									
	<b>2</b>	<b>0</b>		<b>5</b>	<b>-60.0%</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>6,029</b>	<b>2,674</b>	<b>125.5%</b>	<b>7,540</b>	<b>-20.0%</b>	<b>4,176</b>	<b>3,235</b>	<b>29.1%</b>	<b>3,407</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>58,682</b>	<b>54,610</b>	<b>7.5%</b>	<b>67,372</b>	<b>-12.9%</b>	<b>56,463</b>	<b>39,355</b>	<b>43.5%</b>	<b>43,618</b>
<b>Currency Options - USX</b>									
	<b>97</b>	<b>284</b>	<b>-65.8%</b>	<b>150</b>	<b>-35.3%</b>	<b>97</b>	<b>135</b>	<b>-28.1%</b>	<b>151</b>
<b>Total Futures</b>									
	<b>64,481</b>	<b>112,248</b>	<b>-42.6%</b>	<b>74,153</b>	<b>-13.0%</b>	<b>90,402</b>	<b>114,512</b>	<b>-21.1%</b>	<b>123,517</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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