

MONTRÉAL EXCHANGE

Statistics



Nov 2009

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Nov 2009	Nov 2008	% CHG	Oct 2009	% CHG	2009	2008	% CHG	Total 2008	Nov 2009	Nov 2008	% CHG	Oct 2009	% CHG	Nov 2009	YTD 2009
Short-Term Interest Rate Futures																
BAX	760,526	297,908	155.3%	1,120,568	-32.1%	6,868,396	9,502,907	-27.7%	9,958,833	344,725	263,919	30.6%	353,536	-2.5%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	0	0		0		0	5	-100.0%	5	0	0	0	0		0	0
Total	760,526	297,908	155.3%	1,120,568	-32.1%	6,868,396	9,502,912	-27.7%	9,958,838	344,725	263,919	30.6%	353,536	-2.5%	0	0
Short-Term Interest Rate Options - OBX	43,468	17,066	154.7%	30,315	43.4%	220,776	277,083	-20.3%	282,190	95,153	73,298	29.8%	68,722	38.5%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0	0	0	0		0	0
CGF	252	0		25	908.0%	11,895	0		0	257	0	180	42.8%	0	0	0
CGB	608,038	642,845	-5.4%	406,738	49.5%	4,906,631	7,048,720	-30.4%	7,363,569	158,283	154,677	2.3%	147,663	7.2%	0	0
LGB	0	0		0		0	3,032	-100.0%	3,032	0	0	0	0		0	0
Total	608,290	642,845	-5.4%	406,763	49.5%	4,918,526	7,051,752	-30.3%	7,366,601	158,540	154,677	2.5%	147,843	7.2%	0	0
Bond Options - OGB	1,197	55	2076.4%	0		11,531	17,738	-35.0%	23,553	1,197	3,376	-64.5%	936	27.9%	0	0
Index Futures																
SXF	238,810	299,353	-20.2%	336,814	-29.1%	3,722,128	4,064,229	-8.4%	4,575,352	115,524	129,951	-11.1%	118,954	-2.9%	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	157	0		65	141.5%	1,036	0		0	85	0	0	0		0	0
SXA	0	10	-100.0%	0		20	91,186	-100.0%	91,186	0	50	-100.0%	0		0	0
SXB	0	0		0		90	24,125	-99.6%	24,129	4	2	100.0%	4	0.0%	0	0
SXH	0	0		0		0	0		0	0	0	0	0		0	0
SXY	0	0		0		110	28,762	-99.6%	28,762	0	0	0	0		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	238,967	299,363	-20.2%	336,879	-29.1%	3,723,384	4,208,302	-11.5%	4,719,429	115,613	130,003	-11.1%	118,958	-2.8%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	2,485	1,099	126.1%	3,023	-17.8%	32,581	34,750	-6.2%	38,666	10,454	6,677	56.6%	9,332	12.0%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	2,485	1,099	126.1%	3,023	-17.8%	32,581	34,750	-6.2%	38,666	10,454	6,677	56.6%	9,332	12.0%	0	0
Other Options	24,067	53,710	-55.2%	14,019	71.7%	294,191	584,441	-49.7%	630,044	123,148	164,851	-25.3%	105,806	16.4%	0	0
Other Derivatives	6	41	-85.4%	0		41	1,107	-96.3%	1,179	269	294	-8.5%	263	2.3%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	204,275	120,566	69.4%	392,740	-48.0%	2,555,028	963,615	165.2%	1,017,003	591,170	295,778	99.9%	636,589	-7.1%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	1,378,099	1,173,639	17.4%	1,302,232	5.8%	13,148,672	13,073,902	0.6%	14,003,604	1,594,750	1,375,327	16.0%	1,446,542	10.2%	0	0
Currency Options - USX	2,617	1,935	35.2%	2,776	-5.7%	28,131	22,433	25.4%	23,795	1,796	1,770	1.5%	2,082	-13.7%	0	0
Total Futures	1,607,783	1,240,116	29.6%	1,864,210	-13.8%	15,510,306	20,762,966	-25.3%	22,044,868	618,878	548,599	12.8%	620,337	-0.2%	0	0
Total Options	1,656,208	1,368,070	21.1%	1,745,105	-5.1%	16,290,910	14,973,962	8.8%	16,018,855	2,417,668	1,921,077	25.8%	2,270,009	6.5%	0	0
GRAND TOTAL	3,263,997	2,608,227	25.1%	3,609,315	-9.6%	31,801,257	35,738,035	-11.0%	38,064,902	3,036,815	2,469,970	22.9%	2,890,609	5.1%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2009	Nov 2008	% CHG	Oct 2009	% CHG	2009	2008	% CHG	Total 2008
Short-Term Interest Rate Futures									
BAX	38,026	15,679	142.5%	53,360	-28.7%	29,930	41,273	-27.5%	43,247
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	38,026	15,679	142.5%	53,360	-28.7%	29,930	41,273	-27.5%	43,247
Short-Term Interest Rate Options - OBX	2,173	898	142.0%	1,444	50.5%	962	1,207	-20.3%	1,229
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	13	0		1	1200.0%	64	0		0
CGB	30,402	33,834	-10.1%	19,368	57.0%	21,721	30,880	-29.7%	32,243
LGB	0	0		0		0	13	-100.0%	13
Total	30,415	33,834	-10.1%	19,369	57.0%	21,785	30,893	-29.5%	32,256
Bond Options - OGB	60	3	1900.0%	0		53	76	-30.3%	101
Index Futures									
SXF	11,372	14,968	-24.0%	16,039	-29.1%	16,089	17,615	-8.7%	19,938
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	8	0		3	166.7%	6	0		0
SXA	0	0		0		0	393	-100.0%	393
SXB	0	0		0		0	104	-100.0%	104
SXH	0	0		0		0	0		0
SXY	0	0		0		0	124	-100.0%	124
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	11,380	14,968	-24.0%	16,042	-29.1%	16,095	18,236	-11.7%	20,559
Index Options									
SXJ	0	0		0		0	0		0
SXO	118	55	114.5%	144	-18.1%	142	150	-5.3%	168
SXV	0	0		0		0	0		0
Total	118	55	114.5%	144	-18.1%	142	150	-5.3%	168
Other Options	1,146	2,686	-57.3%	668	71.6%	1,284	2,522	-49.1%	2,729
Other Derivatives	0	2	-100.0%	0		0	5	-100.0%	5
ETF Futures	0	0		0		0	0		0
ETF Options	9,459	6,029	56.9%	18,194	-48.0%	11,005	4,176	163.5%	4,419
Share Futures	0	0		0		0	0		0
Equity Options	65,624	58,682	11.8%	62,011	5.8%	57,165	56,463	1.2%	60,689
Currency Options - USX	125	97	28.9%	132	-5.3%	122	97	25.8%	103
Total Futures	79,821	64,481	23.8%	88,771	-10.1%	67,810	90,402	-25.0%	96,062

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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