

MONTRÉAL EXCHANGE

Statistics



Nov 2011

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Nov 2011	Nov 2010	% CHG	Oct 2011	% CHG	2011	2010	% CHG	Total 2010	Nov 2011	Nov 2010	% CHG	Oct 2011	% CHG	Nov 2011	YTD 2011
Short-Term Interest Rate Futures																
BAX	1,281,450	1,303,046	-1.7%	1,446,248	-11.4%	19,671,405	12,785,713	53.9%	13,698,870	487,729	366,882	32.9%	430,001	13.4%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	0		0	0		0		0	0	
Total	1,281,450	1,303,046	-1.7%	1,446,248	-11.4%	19,671,405	12,785,713	53.9%	13,698,870	487,729	366,882	32.9%	430,001	13.4%	0	0
Short-Term Interest Rate Options - OBX	22,014	16,825	30.8%	34,750	-36.7%	613,046	330,091	85.7%	349,675	144,128	99,300	45.1%	144,208	-0.1%	0	0
Bond Futures																
CGZ	7,884	171	4510.5%	8,088	-2.5%	57,247	403	14105.2%	611	4,806	201	2291.0%	2,482	93.6%	0	0
CGF	14,413	0		15,485	-6.9%	87,311	0		0	4,199	0		4,330	-3.0%	0	0
CGB	839,952	773,619	8.6%	517,904	62.2%	7,355,726	5,911,912	24.4%	6,405,525	186,412	154,544	20.6%	175,472	6.2%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	862,249	773,790	11.4%	541,477	59.2%	7,500,284	5,912,315	26.9%	6,406,136	195,417	154,745	26.3%	182,284	7.2%	0	0
Bond Options - OGB	1,181	2,458	-52.0%	0	0	8,775	9,525	-7.9%	9,742	1,181	2,458	-52.0%	1,577	-25.1%	0	0
Index Futures																
SXF	241,124	249,157	-3.2%	274,500	-12.2%	3,737,048	3,626,408	3.1%	4,070,604	139,349	128,253	8.7%	138,302	0.8%	0	0
SXM	8,508	0		10,508	-19.0%	91,266	0		0	2,860	0		2,602	9.9%	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	50	1	4900.0%	4	1150.0%	192	261	-26.4%	261	5	1	400.0%	0		0	0
SXA	0	0		0		0	0		0	0		0		0	0	
SXB	0	0		0		0	16	-100.0%	16	0		0		0	0	
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	0		0		0	0		0	0		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	
Total	249,682	249,158	0.2%	285,012	-12.4%	3,828,506	3,626,685	5.6%	4,070,881	142,214	128,254	10.9%	140,904	0.9%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	5,371	7,762	-30.8%	5,068	6.0%	88,463	72,086	22.7%	77,820	16,440	23,658	-30.5%	15,980	2.9%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	5,371	7,762	-30.8%	5,068	6.0%	88,463	72,086	22.7%	77,820	16,440	23,658	-30.5%	15,980	2.9%	0	0
Other Options	0	0		0		0	107,943	-100.0%	107,943	0	0		0		0	0
Other Derivatives	0	140	-100.0%	0		0	144	-100.0%	144	0	269	-100.0%	0		0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	455,734	285,771	59.5%	295,868	54.0%	3,632,579	2,905,926	25.0%	3,312,650	702,107	529,135	32.7%	527,555	33.1%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	2,482,911	1,740,957	42.6%	1,937,467	28.2%	22,131,547	14,525,993	52.4%	16,245,341	3,128,602	2,095,329	49.3%	2,559,512	22.2%	0	0
Currency Options - USX	1,006	1,241	-18.9%	1,590	-36.7%	15,993	15,649	2.2%	17,705	1,378	2,223	-38.0%	1,448	-4.8%	0	0
Total Futures	2,393,381	2,325,994	2.9%	2,272,737	5.3%	31,000,195	22,324,713	38.9%	24,175,887	825,360	649,881	27.0%	753,189	9.6%	0	0
Total Options	2,968,217	2,055,014	44.4%	2,274,743	30.5%	26,490,403	17,967,213	47.4%	20,120,876	3,993,836	2,752,103	45.1%	3,250,280	22.9%	0	0
GRAND TOTAL	5,361,598	4,381,148	22.4%	4,547,480	17.9%	57,490,598	40,292,070	42.7%	44,296,907	4,819,196	3,402,253	41.6%	4,003,469	20.4%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2011	Nov 2010	% CHG	Oct 2011	% CHG	2011	2010	% CHG	Total 2010
Short-Term Interest Rate Futures									
BAX	61,021	62,050	-1.7%	72,312	-15.6%	85,580	55,668	53.7%	59,622
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	61,021	62,050	-1.7%	72,312	-15.6%	85,580	55,668	53.7%	59,622
Short-Term Interest Rate Options - OBX	1,048	801	30.8%	1,738	-39.7%	2,667	1,444	84.7%	1,529
Bond Futures									
CGZ	375	8	4587.5%	404	-7.2%	249	2	12350.0%	3
CGF	686	0		774	-11.4%	382	0		0
CGB	39,998	36,839	8.6%	25,895	54.5%	32,061	25,999	23.3%	28,135
LGB	0	0		0		0	0		0
Total	41,059	36,847	11.4%	27,073	51.7%	32,692	26,001	25.7%	28,138
Bond Options - OGB	56	117	-52.1%	0		39	42	-7.1%	43
Index Futures									
SXF	10,960	11,325	-3.2%	13,725	-20.1%	15,995	15,627	2.4%	17,550
SXM	405	0		500	-19.0%	413	0		0
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	2	0		0		1	1	0.0%	1
SXA	0	0		0		0	0		0
SXB	0	0		0		0	0		0
SXH	0	0		0		0	0		0
SXY	0	0		0		0	0		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	11,367	11,325	0.4%	14,225	-20.1%	16,409	15,628	5.0%	17,551
Index Options									
SXJ	0	0		0		0	0		0
SXO	244	353	-30.9%	253	-3.6%	387	309	25.2%	334
SXV	0	0		0		0	0		0
Total	244	353	-30.9%	253	-3.6%	387	309	25.2%	334
Other Options	0	0		0		0	472	-100.0%	472
Other Derivatives	0	6	-100.0%	0		0	1	-100.0%	1
ETF Futures	0	0		0		0	0		0
ETF Options	20,727	12,989	59.6%	14,794	40.1%	15,686	12,604	24.5%	14,362
Share Futures	0	0		0		0	0		0
Equity Options	112,860	79,134	42.6%	96,873	16.5%	96,253	63,254	52.2%	70,697
Currency Options - USX	46	56	-17.9%	80	-42.5%	69	68	1.5%	77
Total Futures	113,447	110,222	2.9%	113,610	-0.1%	134,681	97,297	38.4%	105,311

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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