



Statistics

October 2011

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

MONTREAL EXCHANGE INC.

Table with columns: Interest Rate, Derivatives, Index Derivatives, ETF Options, Equity Derivatives, Currency Options, CO2 Derivatives, Energy Derivatives, and TOTAL. Rows include sub-totals and individual instrument data with volume, variation, and open interest metrics.

- BAC: Three-month Canadian Bankers' Acceptance Futures
CB: Ten-year Government of Canada Bond Futures
CGZ: Two-year Government of Canada Bond Futures
CGF: Five-Year Government of Canada Bond Futures
OBX: Options on Three-month Canadian Bankers' Acceptance Futures
OCB: Option on Ten-year Government of Canada Bond Futures
LGB: Option on Thirty-year Government of Canada Bond Futures
XIU: Options on iShares CDN LargeCap 60 Index
COW: Claymore Global Agriculture
HEJ: Horizons BetaPro S&P/TSX Global Gold Bear Plus Fund
HEU: Horizons BetaPro S&P/TSX Global Gold Bull Plus Fund
HGI: Horizons BetaPro S&P/TSX Global Gold Plus Plus Fund
HND: Horizons BetaPro S&P/TSX 60 Bear Plus Fund
HNU: Horizons BetaPro S&P/TSX 60 Bull Plus Fund
XGD: iUnits S&P/TSX Capped Gold Index Fund
XFN: iUnits S&P/TSX Capped Financials Index Fund
XIT: iUnits S&P/TSX Capped Information Technology Index Fund
XMA: iUnits S&P/TSX Capped Materials Index Fund
XMC: iUnits S&P/TSX Capped Energy Index Fund
XND: Horizons BetaPro NYMEX Crude Oil Bear Plus ETF
HOU: Horizons BetaPro NYMEX Crude Oil Bull Plus ETF
HFD: Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF
HBU: Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF
HED: Horizons BetaPro S&P/TSX Cap Energy Bear + ETF
HEU: Horizons BetaPro S&P/TSX Cap Energy Bull + ETF
HEI: Horizons BetaPro NYMEX Natural Gas Bull Plus Fund
HNU: Horizons BetaPro NYMEX Natural Gas Bull Plus Fund
HIX: Horizons BetaPro S&P/TSX 60 Inverse ETF
HXT - Horizons BetaPro S&P/TSX 60 Index ETF
XCB: iShares CDN DEX - Corporate Bond Index Fund
XIN: iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund
XSP: iShares CDN S&P 500 Hedged to CAD Dollars Index Fund
XSB: iShares CDN DEX Short Term Bond Index Fund
CGL - Claymore Gold Bullion ETF
XDV : Options on iShares DJ Canada Select Dividend Index Fund
XCC : Options on iShares CDN S&P/TSX Capped Composite Index Fund
XBE : Options on iShares CDN S&P/TSX Capped BEIT Index Fund
SNF: S&P Canada 60 Futures
SNM: S&P/TSX 60 Index Mini Futures
SXA : S&P/TSX Capped Gold Index
SXB : S&P/TSX Capped Financials Index
SSM: S&P/TSX Capped Information Technology Index
SXY : S&P/TSX Capped Energy Index
ZCN - BMO Dow Jones Canada Titam 60 Index ETF
MCX - Futures Contracts on Canada Carbon Dioxide Equivalent (CO2e) Units
USX: Options on the US dollar
WCH: Canadian Heavy Crude Oil Differential Price Futures
ZBE: BMO S&P/TSX Equal Weight Banks Index ETF

All reported futures and options figures represent cleared data as provided by the Canadian Derivatives Clearing Corporation (CDC).

MONTRÉAL EXCHANGE INC.

Historical Interest Rate Derivative Statistics

Futures Contracts	2011 YTD		2010		2009		2008		2007		2006	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
BAX	18,389,955	430,001	13,698,870	299,345	7,668,781	308,098	9,958,833	220,391	15,237,958	369,956	16,702,302	393,078
CGB	6,515,774	175,472	6,405,525	156,470	5,310,537	130,932	7,363,569	137,031	9,337,754	214,807	7,691,797	335,215
CGZ	49,363	2,482	611	245	0	0	0	0	6,363	0	85,301	1,905
CGF	15,485	4,330	0	0	160	0						
TOTAL	24,970,577	612,285	20,105,006	456,060	12,979,478	439,030	17,345,955	363,292	24,595,857	587,014	24,481,675	730,198
Futures Options												
OGB	7,594	1,577	349,675	43,309	12,531	1,697	23,553	5,870	13,782	2,251	2,275	0
OBX	591,032	144,208	9,742	2,675	234,861	84,023	282,190	23,075	748,991	43,646	605,806	78,861
TOTAL	598,626	145,785	359,417	45,984	247,392	85,720	305,743	28,945	762,773	45,897	608,081	78,861
Bond Options												
OBA	7,594	1,577	N/A	N/A	12,531	1,697	23,553	5,870	13,782	2,251	2,275	0
TOTAL	7,594	1,577	0	0	12,531	1,697	23,553	5,870	13,782	2,251	2,275	0

BAX: Three-month Canadian Bankers' Acceptance Futures

CGB: Ten-year Government of Canada Bond Futures

CGZ: Option on Ten-year Government of Canada Bond Futures

OBX: Options on Three-month Canadian Bankers' Acceptance Futures

Historical Index Derivative Statistics

Futures Contracts	2011 YTD		2010		2009		2008		2007		2006	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
SXF	3,495,924	138,302	4,070,604	116,355	4,157,917	115,316	4,575,352	111,562	3,885,872	149,912	3,064,695	166,635
SXM	82,758	2,602										
SXA	0	0	0	0	20	0	91,186	0	10,908	1,560	23,645	2
SXB	0	0	16	0	94	4	24,129	2	9,014	1,270	140	0
SXH	0	0	0	0	0	0	0	0	0	0	22	0
SXY	0	0	0	0	110	0	28,762	0	5,585	110	10,157	3
TOTAL	3,578,682	140,904	4,070,620	116,355	4,158,141	115,320	4,719,429	111,564	3,911,379	152,852	3,098,659	166,640
Options on Index Derivatives												
SXO	83,092	15,980	77,820	16,320	34,056	2,241	38,666	3,542	26,484	1,716	57,974	1,691
XIU	2,154,127	335,510	2,333,095	543,396	1,956,588	422,547	661,286	85,484	364,924	28,436	317,637	42,166
COW	1,989	369	1,562	164	1,460	161	64	44				
HGD	8,404	1,418	2,740	902	2,728	967						
HGU	12,694	1,689	7,658	593	4,789	888						
HXD	13,049	2,305	8,476	847	13,137	1,402	3,882	356				
HXU	5,369	996	2,898	179	10,109	637	7,665	1,443				
XDV	4,627	1,554	4,567	1,402	3,159	666						
XIC	12,730	7,503	4,532	771	3,022	927						
XRE	2,758	1,345	2,117	553	1,978	948						
HOD	29,419	3,169	13,054	707	9,491	740						
HOU	82,957	15,512	68,123	2,383	75,439	47,638						
HFD	10,023	5,727	2,107	265	2,662	432						
HFU	2,493	325	1,169	258	2,553	134						
XIN	7,735	3,968	7,768	2,003	1,624	541						
XSP	4,997	2,424	5,938	2,673	1,268	500						
HEH	1,090	161	403	44	634	141						
HEU	1,066	187	733	53	378	128						
GAS	12,022	2,407	75,100	6,344	79,444	15,902						
XCB	3,004	734	4,418	1,208	1,280	580						
XSB	1,240	415	1,685	414	763	661						
HND	17,851	733	12,806	955	451	266						
HNU	95,516	7,509	101,575	10,515	2,038	1,517						
CGL	1,725	675	3,015	172	N/A	N/A						
ZCN	210	75	1,906	470	N/A	N/A						
HIX	146	42	170	170								
HXT	296	183										
ZEB	39	80										
XGD	169,406	39,987	127,824	14,209	114,884	19,121	58,438	12,245	89,435	9,455	144,695	9,759
XFN	199,048	50,706	248,487	16,251	356,040	43,807	195,820	13,128	101,499	12,404	130,730	28,809
XIT	528	63	1,339	117	2,110	238	3,248	538	14,989	927	10,018	1,736
XMA	14,665	2,116	5,711	801	14,669	2,681	5,811	313	59,371	269	11,012	1,700
XFC	305,478	37,668	262,674	30,046	121,064	14,350	80,838	16,132	158,178	9,635	234,611	19,263
TOTAL	3,259,793	543,535	3,390,470	655,185	2,817,818	580,761	1,055,718	133,225	814,880	62,842	906,677	105,124

SXF: S&P Canada 60 Futures

SXA, SXB, SXH, SXY: Futures on S&P/TSE sectoral indices

XIU: Options on iUnits S&P/TSE 60 Index Participa

XIU: Options on iUnits S&P/TSE 60 Index Participation Fund

Historical Equity Derivative Statistics

Equity Options	2011 YTD		2010		2009		2008		2007		2006	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
Equity Options	19,648,636	2,559,512	16,245,341	2,316,811	14,196,257	1,417,614	14,003,555	1,266,470	11,903,402	1,470,003	10,629,749	1,144,910
Long Term Options	0	0	197,943	0	311,004	129,806	630,044	186,895	730,658	275,879	787,009	335,062
TOTAL	19,648,636	2,559,512	16,353,284	2,316,811	14,507,261	1,547,120	14,633,599	1,453,365	12,634,060	1,745,882	11,416,758	1,479,972

MONTRÉAL EXCHANGE INC. - averages

Trading Days	Interest Rate Derivatives		Index / Equity/ ETF/ Currency Derivatives	
	2011	2010	2011	2010
	208	250	208	251
Total				
January	20	20	20	20
February	19	19	19	19
March	23	23	23	23
April	20	21	20	21
May	21	20	21	20
June	22	22	22	22
July	20	21	20	21
August	22	21	22	21
September	21	21	21	21
October	20	20	20	20
November	21	21	21	22
December	21	21	21	21

Interest Rate Derivatives	Ave. Daily volume	Daily Ave. Volume	% variation	Daily Ave. Volume	% variation	Daily Ave. Volume	Daily Ave. Volume	% variation	Daily Ave. Volume	% variation
	Oct. 2011	Oct. 2010		Sept. 2011		YTD. 2011	YTD 2011		2010	
BAX	72,312	48,331	49.6%	65,148	11.0%	88,413	55,205	60.2%	54,795	61.4%
OBX	1,738	1,971	-11.9%	1,975	-12.0%	2,842	1,506	88.7%	1,399	103.2%
CGB	25,895	17,563	47.4%	26,994	-4.1%	31,326	24,703	26.8%	25,622	22.3%
CGZ (6)	404	0	N/A	444	-9.0%	237	1	N/A	2	9610.4%
OCB	0	5	-100.0%	0	N/A	37	34	7.5%	39	-6.3%
LGB (9)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
ONX	0	0	N/A	0	N/A	0	0	N/A	0	N/A
CGF (15)	774	0	N/A	750	3.3%	350	0	N/A	0	N/A
Sub total (*)	101,124	67,870	49.0%	95,311	6.1%	123,206	81,451	51.3%	81,859	50.5%
Index Derivatives										
SXF	13,725	9,589	43.1%	28,902	-52.5%	16,807	16,237	3.5%	16,218	3.6%
SXM(26)	500	N/A	N/A	626	-20.1%	678	0	N/A	N/A	N/A
SCF (17)	0	0	N/A	0	-30.0%	1	0	N/A	1	-34.6%
SXA(2)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
SXB(2)	0	0	N/A	0	N/A	0	0	N/A	0	-100.0%
SXH(2)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
SXY(2)	0	0	N/A	0	N/A	0	0	N/A	0	N/A
SXO (LT term included)	253	272	-6.9%	383	-33.8%	399	309	29.2%	310	28.8%
Sub total (*)	14,504	9,861	47.1%	29,911	-51.5%	17,605	9,861	6.4%	16,528	6.5%
ETF Options										
XIU (LT Included)	9,185	7,967	15.3%	12,545	-26.8%	10,356	8,675	19.4%	9,295	11.4%
COW (12)	5	9	-44.3%	4	30.3%	10	7	38.0%	6	53.7%
XDV (13)	28	18	54.5%	17	63.1%	22	17	29.8%	18	22.3%
XIC (13)	73	25	188.6%	158	-53.5%	61	18	241.0%	18	239.0%
XRE (13)	81	10	697.1%	2	3611.5%	13	9	52.0%	8	57.2%
HGD(14)	70	20	250.6%	103	-31.5%	40	10	318.7%	11	270.1%
HGU(14)	67	11	494.3%	78	-13.0%	61	23	170.3%	31	100.0%
HXD (10)	68	40	70.7%	91	-25.1%	63	37	68.8%	34	85.8%
HXU (10)	48	4	1258.6%	42	13.2%	26	13	102.7%	12	123.6%
HOD (16)	159	39	306.1%	130	22.5%	141	48	196.8%	48	194.5%
HOU (16)	388	114	238.9%	464	-16.5%	399	300	32.9%	271	47.0%
HFD (16)	192	7	2689.1%	117	65.0%	48	8	518.3%	8	474.0%
HFU (16)	11	2	488.9%	6	91.9%	12	5	136.3%	5	157.3%
XIN (16)	12	38	-69.0%	12	-5.9%	37	30	23.0%	31	20.2%
XSP (16)	26	4	543.8%	16	56.7%	24	25	-2.0%	24	1.5%
HEU (18)	7	0	2680.0%	3	175.4%	7	2	180.9%	2	226.4%
HEU (18)	16	1	2881.8%	6	184.6%	5	3	58.2%	3	75.5%
GAS (18)	1	114	-98.9%	6	-79.3%	58	336	-82.8%	299	-80.7%
XCB (18)	12	18	-31.3%	11	8.6%	14	19	-22.6%	18	-17.9%
XSB (19)	5	7	-37.5%	12	-62.4%	6	7	-12.5%	7	-11.2%
HND(20)	35	74	-52.9%	37	-6.6%	86	51	68.2%	51	68.2%
HNU(20)	210	687	-69.5%	255	-17.9%	459	382	20.1%	405	13.5%
CGL(21)	15	5	211.7%	24	-39.9%	8	17	-50.3%	14	-41.7%
ZCN(22)	6	4	62.0%	0	N/A	1	15	-93.3%	13	-91.9%
HIX(24)	1	9	-87.1%	0	131.0%	1	4	-82.2%	2	-64.5%
HXT(25)	0	N/A	N/A	4	-100.0%	2	N/A	N/A	N/A	N/A
ZEB(27)	2	N/A	N/A	1	192.5%	3	N/A	N/A	N/A	N/A
XGD/XGL (4) (LT Included)	824	410	101%	1,750	-52.9%	814	479	70%	509	59.9%
XFN (4)	1,669	688	143%	1,520	9.8%	957	1,044	-8%	990	-3.3%
XIT (4)	1	0%	0%	1	75.0%	5	1	53%	5	-52.4%
XMA (8)	53	17	-100%	60	-12.6%	71	24	189%	23	209.9%
XEG/XEX (LT included)	1,525	454	-86%	2,636	-42.2%	1,469	999	47%	1,047	40.3%
Sub total	14,793	10,795	37.0%	20,110	-26.4%	15,273	12,597	21.2%	13,198	15.7%
Equity Derivatives										
Equity Options	96,873	78,115	24.0%	119,958	-19.2%	94,465	61,467	53.7%	64,722	46.0%
Long Term Options	0	0	N/A	0	N/A	0	519	-100.0%	430	-100.0%
Sub total	96,873	78,115	24.0%	119,958	-19.2%	94,465	61,985	52.4%	65,153	45.0%
Sub total Equity Opt.+ ETF (*)	111,667	88,910	25.6%	140,068	-20.3%	109,738	74,582	47.1%	78,350	40.1%
Currency Options										
USX (7)	80	44	80.5%	51	56.9%	72	69	4.0%	71	2.1%
CO,e Derivatives										
MCX (11)	0	0	N/A	0	N/A	0	0	N/A	1	-100.0%
Energy Derivatives										
WCH (23)	0	0	N/A	0	N/A	0	N/A	N/A	0	N/A
TOTAL (*)	227,374	166,685	36.4%	265,341	-14.3%	250,620	172,649	45.2%	176,482	42.0%

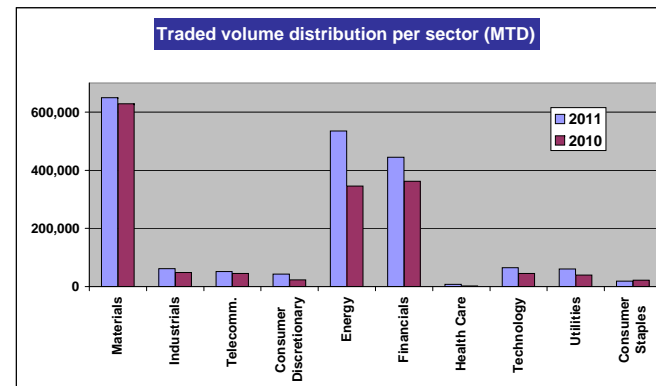
2 - Listed on April 29, 2002
 4 - Listed on April 21, 2003
 5 - Listed on June 21, 2003
 6 - Listed on May 03, 2004
 7 - Listed on Sept. 26, 2005
 8 - Listed on Sept. 26, 2006
 9 - Listed on Nov. 30, 2007
 10 - Listed on Feb. 25, 2008
 11 - Listed on May 30, 2008
 12 - Listed on October 6, 2008
 13 - Listed on February 23, 2009
 14 - Listed on April 6, 2009
 15 - Listed on April 17, 2009
 16 - Listed on May 8, 2009
 17 - Listed on May 13, 2009
 18 - Listed on July 29, 2009
 19 - Listed on Sept 9, 2009
 20 - Listed on Dec 14, 2009
 21 - Listed on Feb 19, 2010
 22 - Listed on May 26, 2010
 23 - Listed on June 18, 2010
 24 - Listed on August 30, 2010
 25 - Listed on February 25, 2011
 26 - Listed on May 6, 2011
 27 - Listed on Aug 11, 2011

* These numbers are based on the number of total traded contracts divided by the number of trading days during the same period

Montréal Exchange Inc. - Canadian Equity Options Market
Trading Volume by Sector (*)

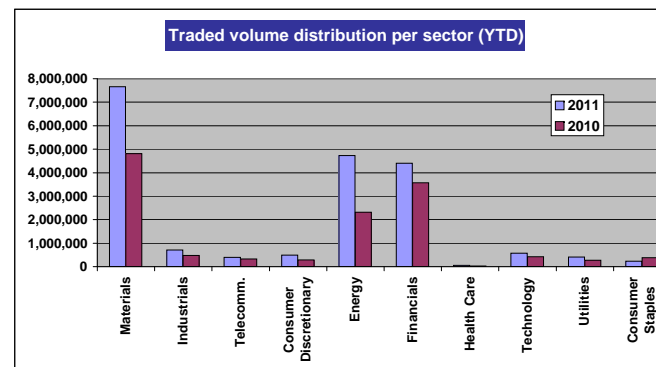
MTD

Sectors	Volume Oct. 2011	% du volume transigé:	Volume Oct. 2010	variation of volume traded: 2011-2010	Volume Sept. 2011	variation of volume traded: Oct.-Sept. (2011)
Materials	649,237	33.5%	628,892	3.2%	1,134,134	-42.75%
Industrials	61,736	3.2%	48,633	26.9%	66,168	-6.70%
Telecommunications	51,726	2.7%	45,398	13.9%	41,720	23.98%
Consumer Discretionary	42,654	2.2%	23,153	84.2%	50,777	-16.00%
Energy	535,388	27.6%	345,642	54.9%	505,017	6.01%
Financials	444,207	22.9%	361,803	22.8%	601,943	-26.20%
Health Care	7,612	0.4%	1,752	334.5%	7,144	6.55%
Technology	65,412	3.4%	45,100	45.0%	60,146	8.76%
Utilities	60,288	3.1%	40,044	50.6%	32,101	87.81%
Consumer Staples	19,207	1.0%	21,879	-12.2%	19,958	-3.76%
Total	1,937,467	100.00%	1,562,296	24.0%	2,519,108	-23.1%



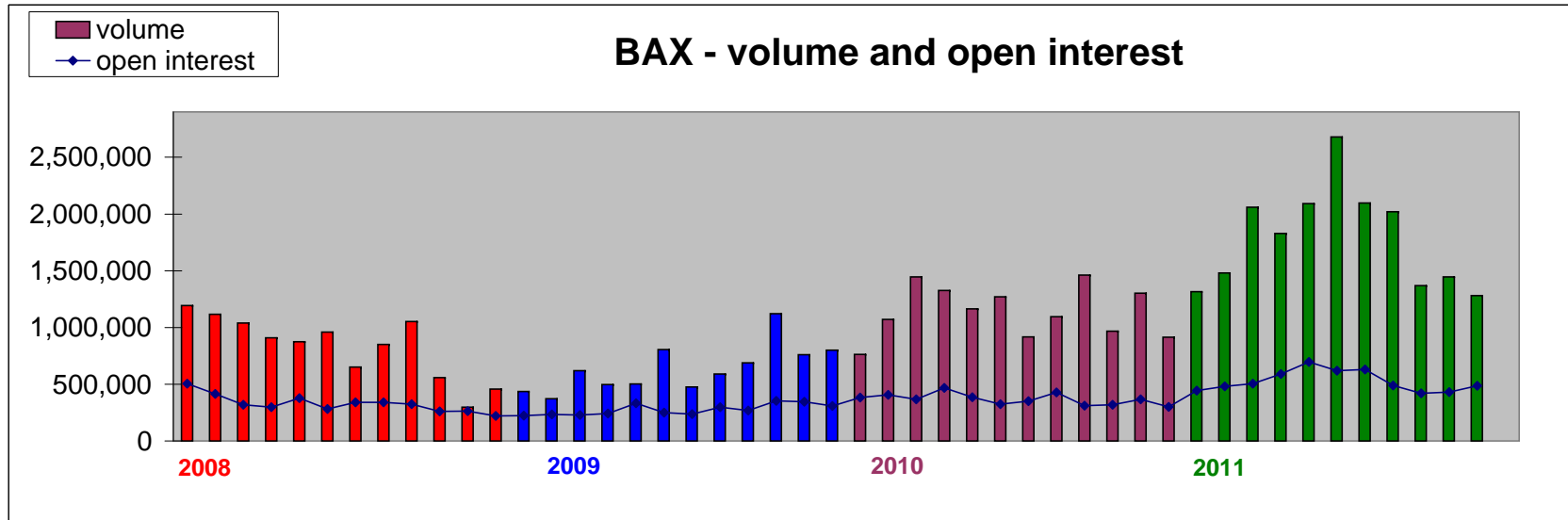
YTD

Sectors	Volume YTD 2011	Trade Volume (%)	Volume YTD 2010	Change Volume YTD 2011/ YTD 2010
Materials	7,659,585	39.0%	4,809,934	59.2%
Industrials	704,525	3.6%	478,826	47.1%
Telecommunications	389,606	2.0%	322,354	20.9%
Consumer Discretionary	487,000	2.5%	286,435	70.0%
Energy	4,728,758	24.1%	2,319,830	103.8%
Financials	4,408,119	22.4%	3,573,204	23.4%
Health Care	53,773	0.3%	28,791	86.8%
Technology	574,323	2.9%	426,839	34.6%
Utilities	410,539	2.1%	270,421	51.8%
Consumer Staples	232,408	1.2%	376,345	-38.2%
Total	19,648,636	100.00%	12,892,979	52.4%

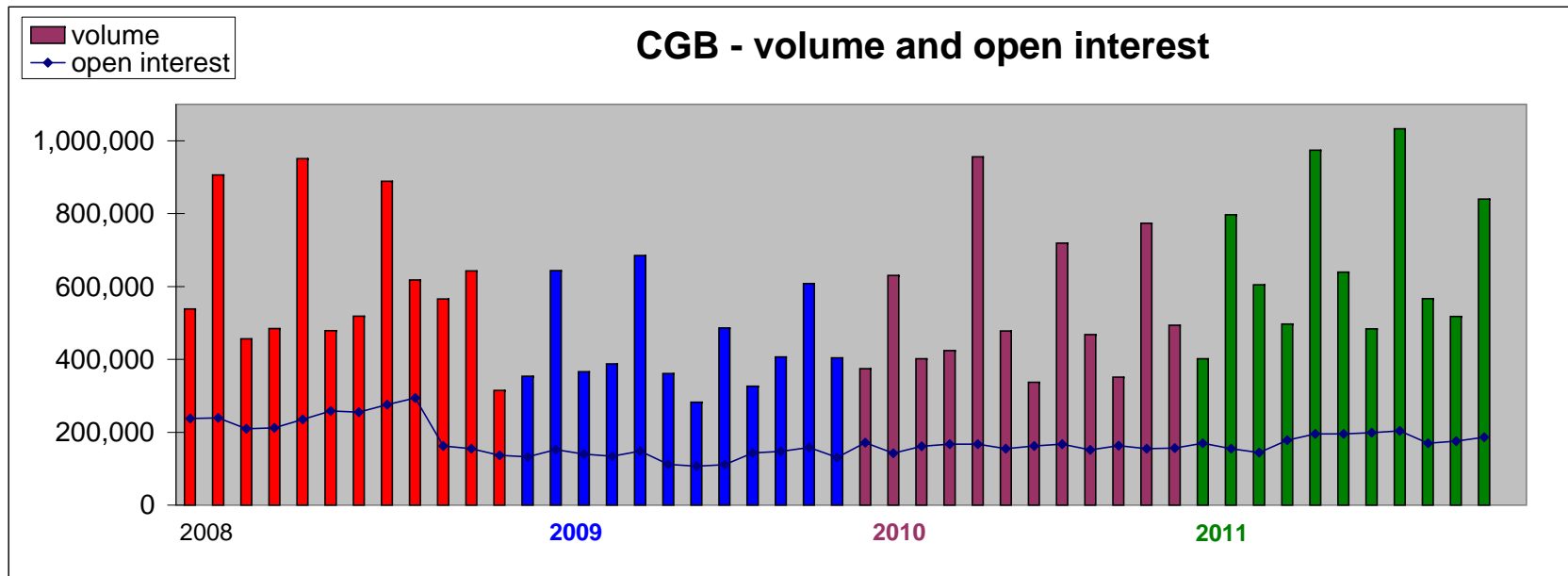


* Sector breakdowns are based on the S&P/TSX Indices

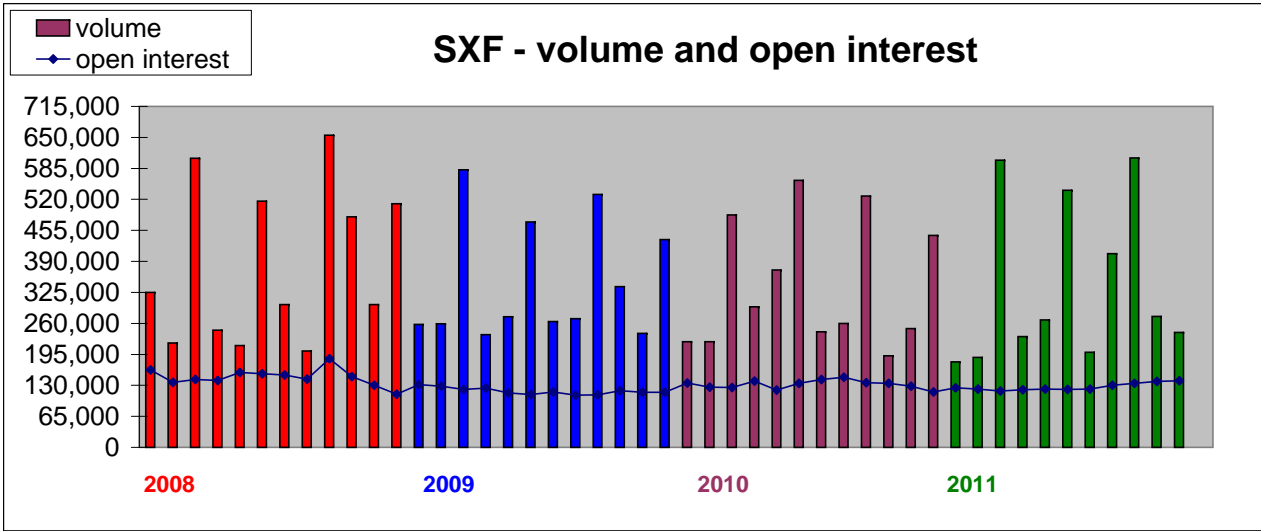
BAX Three-Month Canadian Bankers' Acceptance Futures



CGB Ten-Year Government of Canada Bond Futures



SXF S&P Canada 60 Index Futures



Equity Options

