

MONTRÉAL EXCHANGE

# Statistics



**May 2008**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	May 2008	May 2007	% CHG	Apr 2008	% CHG	2008	2007	% CHG	Total 2007	May 2008	May 2007	% CHG	Apr 2008	% CHG	May 2008	YTD 2008
<b>Short-Term Interest Rate Futures</b>																
BAX	875,434	1,598,875	-45.2%	908,671	-3.7%	5,132,414	7,837,024	-34.5%	15,237,958	377,791	485,592	-22.2%	298,648	26.5%	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>875,434</b>	<b>1,598,875</b>	<b>-45.2%</b>	<b>908,671</b>	<b>-3.7%</b>	<b>5,132,419</b>	<b>7,837,024</b>	<b>-34.5%</b>	<b>15,237,958</b>	<b>377,791</b>	<b>485,592</b>	<b>-22.2%</b>	<b>298,648</b>	<b>26.5%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>30,865</b>	<b>65,527</b>	<b>-52.9%</b>	<b>11,730</b>	<b>163.1%</b>	<b>83,549</b>	<b>342,138</b>	<b>-75.6%</b>	<b>748,991</b>	<b>50,220</b>	<b>148,478</b>	<b>-66.2%</b>	<b>29,470</b>	<b>70.4%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	0	599	-100.0%	0		0	6,134	-100.0%	6,363	0	125	-100.0%	0		0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	950,572	1,449,918	-34.4%	484,586	96.2%	3,335,489	4,477,465	-25.5%	9,337,754	235,451	383,763	-38.6%	212,120	11.0%	0	0
LGB	367	0		233	57.5%	2,915	0		2,154	127	0		233	-45.5%	0	0
<b>Total</b>	<b>950,939</b>	<b>1,450,517</b>	<b>-34.4%</b>	<b>484,819</b>	<b>96.1%</b>	<b>3,338,404</b>	<b>4,483,599</b>	<b>-25.5%</b>	<b>9,346,271</b>	<b>235,578</b>	<b>383,888</b>	<b>-38.6%</b>	<b>212,353</b>	<b>10.9%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>2,221</b>	<b>5,982</b>	<b>-62.9%</b>	<b>250</b>	<b>788.4%</b>	<b>9,804</b>	<b>5,982</b>	<b>63.9%</b>	<b>13,782</b>	<b>2,221</b>	<b>0</b>		<b>2,373</b>	<b>-6.4%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	213,410	175,975	21.3%	245,877	-13.2%	1,609,299	1,204,528	33.6%	3,885,872	157,218	188,054	-16.4%	140,087	12.2%	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	6,005	20	29925.0%	4,516	33.0%	29,548	99	29746.5%	10,908	4,270	7	60900.0%	1,473	189.9%	0	0
SXB	1,300	0		2,114	-38.5%	11,698	0		9,014	100	80		25.0%	0	0	
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	2,600	140	1757.1%	1,200	116.7%	7,330	575	1174.8%	5,585	1,610	10	16000.0%	810	98.8%	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>223,315</b>	<b>176,135</b>	<b>26.8%</b>	<b>253,707</b>	<b>-12.0%</b>	<b>1,657,875</b>	<b>1,205,202</b>	<b>37.6%</b>	<b>3,911,379</b>	<b>163,198</b>	<b>188,071</b>	<b>-13.2%</b>	<b>142,450</b>	<b>14.6%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	4,307	3,518	22.4%	5,695	-24.4%	19,140	11,705	63.5%	26,484	5,519	4,204	31.3%	4,006	37.8%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>4,307</b>	<b>3,518</b>	<b>22.4%</b>	<b>5,695</b>	<b>-24.4%</b>	<b>19,140</b>	<b>11,705</b>	<b>63.5%</b>	<b>26,484</b>	<b>5,519</b>	<b>4,204</b>	<b>31.3%</b>	<b>4,006</b>	<b>37.8%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>59,594</b>	<b>58,218</b>	<b>2.4%</b>	<b>77,665</b>	<b>-23.3%</b>	<b>340,305</b>	<b>234,250</b>	<b>45.3%</b>	<b>549,989</b>	<b>160,526</b>	<b>207,289</b>	<b>-22.6%</b>	<b>348,036</b>	<b>-53.9%</b>	<b>0</b>	<b>0</b>
<b>Other Derivatives</b>	<b>3</b>	<b>0</b>		<b>0</b>		<b>3</b>	<b>0</b>		<b>0</b>	<b>3</b>	<b>0</b>		<b>0</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>56,884</b>	<b>82,214</b>	<b>-30.8%</b>	<b>45,462</b>	<b>25.1%</b>	<b>288,446</b>	<b>298,577</b>	<b>-3.4%</b>	<b>788,396</b>	<b>90,333</b>	<b>124,427</b>	<b>-27.4%</b>	<b>80,865</b>	<b>11.7%</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>1,186,019</b>	<b>1,147,533</b>	<b>3.4%</b>	<b>1,286,320</b>	<b>-7.8%</b>	<b>5,798,467</b>	<b>4,803,901</b>	<b>20.7%</b>	<b>11,903,402</b>	<b>1,482,056</b>	<b>1,425,681</b>	<b>4.0%</b>	<b>1,179,630</b>	<b>25.6%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>1,024</b>	<b>3,911</b>	<b>-73.8%</b>	<b>1,369</b>	<b>-25.2%</b>	<b>8,430</b>	<b>12,907</b>	<b>-34.7%</b>	<b>34,889</b>	<b>2,778</b>	<b>3,218</b>	<b>-13.7%</b>	<b>3,038</b>	<b>-8.6%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>2,049,688</b>	<b>3,225,527</b>	<b>-36.5%</b>	<b>1,647,197</b>	<b>24.4%</b>	<b>10,128,698</b>	<b>13,525,825</b>	<b>-25.1%</b>	<b>28,495,608</b>	<b>776,567</b>	<b>1,057,551</b>	<b>-26.6%</b>	<b>653,451</b>	<b>18.8%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,340,914</b>	<b>1,366,903</b>	<b>-1.9%</b>	<b>1,428,491</b>	<b>-6.1%</b>	<b>6,548,141</b>	<b>5,709,460</b>	<b>14.7%</b>	<b>14,065,933</b>	<b>1,793,653</b>	<b>1,913,297</b>	<b>-6.3%</b>	<b>1,647,418</b>	<b>8.9%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>3,390,605</b>	<b>4,592,430</b>	<b>-26.2%</b>	<b>3,075,688</b>	<b>10.2%</b>	<b>16,676,842</b>	<b>19,235,285</b>	<b>-13.3%</b>	<b>42,561,541</b>	<b>2,570,223</b>	<b>2,970,848</b>	<b>-13.5%</b>	<b>2,300,869</b>	<b>11.7%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2008	May 2007	% CHG	Apr 2008	% CHG	2008	2007	% CHG	Total 2007
<b>Short-Term Interest Rate Futures</b>									
BAX	41,687	72,676	-42.6%	41,303	0.9%	48,997	73,838	-33.6%	145,029
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>41,687</b>	<b>72,676</b>	<b>-42.6%</b>	<b>41,303</b>	<b>0.9%</b>	<b>48,997</b>	<b>73,838</b>	<b>-33.6%</b>	<b>145,029</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>1,470</b>	<b>2,978</b>	<b>-50.6%</b>	<b>533</b>	<b>175.8%</b>	<b>789</b>	<b>3,213</b>	<b>-75.4%</b>	<b>7,095</b>
<b>Bond Futures</b>									
CGZ	0	27	-100.0%	0		0	57	-100.0%	60
CGF	0	0		0		0	0		0
CGB	45,265	65,905	-31.3%	22,027	105.5%	31,973	42,386	-24.6%	88,921
LGB	17	0		11	54.5%	28	0		82
<b>Total</b>	<b>45,282</b>	<b>65,932</b>	<b>-31.3%</b>	<b>22,038</b>	<b>105.5%</b>	<b>32,001</b>	<b>42,443</b>	<b>-24.6%</b>	<b>89,063</b>
<b>Bond Options - OGB</b>	<b>106</b>	<b>272</b>	<b>-61.0%</b>	<b>11</b>	<b>863.6%</b>	<b>93</b>	<b>54</b>	<b>72.2%</b>	<b>128</b>
<b>Index Futures</b>									
SXF	10,162	7,999	27.0%	11,176	-9.1%	15,473	11,189	38.3%	37,396
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	286	1	28500.0%	205	39.5%	284	1	28300.0%	108
SXB	62	0		96	-35.4%	113	0		90
SXH	0	0		0		0	0		0
SXY	124	6	1966.7%	55	125.5%	70	5	1300.0%	54
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>10,634</b>	<b>8,006</b>	<b>32.8%</b>	<b>11,532</b>	<b>-7.8%</b>	<b>15,940</b>	<b>11,195</b>	<b>42.4%</b>	<b>37,648</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	205	160	28.1%	259	-20.8%	182	110	65.5%	251
SXV	0	0		0		0	0		0
<b>Total</b>	<b>205</b>	<b>160</b>	<b>28.1%</b>	<b>259</b>	<b>-20.8%</b>	<b>182</b>	<b>110</b>	<b>65.5%</b>	<b>251</b>
<b>Other Options</b>	<b>2,838</b>	<b>2,646</b>	<b>7.3%</b>	<b>3,530</b>	<b>-19.6%</b>	<b>3,225</b>	<b>2,198</b>	<b>46.7%</b>	<b>5,187</b>
<b>Other Derivatives</b>	<b>3</b>	<b>0</b>		<b>0</b>		<b>1</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>2,707</b>	<b>3,737</b>	<b>-27.6%</b>	<b>2,066</b>	<b>31.0%</b>	<b>2,759</b>	<b>2,814</b>	<b>-2.0%</b>	<b>7,493</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>56,477</b>	<b>52,161</b>	<b>8.3%</b>	<b>58,469</b>	<b>-3.4%</b>	<b>55,056</b>	<b>28,057</b>	<b>96.2%</b>	<b>95,960</b>
<b>Currency Options - USX</b>	<b>49</b>	<b>178</b>	<b>-72.5%</b>	<b>62</b>	<b>-21.0%</b>	<b>80</b>	<b>122</b>	<b>-34.4%</b>	<b>331</b>
<b>Total Futures</b>	<b>97,603</b>	<b>146,614</b>	<b>-33.4%</b>	<b>74,873</b>	<b>30.4%</b>	<b>96,938</b>	<b>127,476</b>	<b>-24.0%</b>	<b>271,740</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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