

MONTRÉAL EXCHANGE

# Statistics



**Mar 2007**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST				TRANSACTIONS			
	Mar 2007	Mar 2006	% CHG	Feb 2007	% CHG	2007	2006	% CHG	Total 2006	Mar 2007	Mar 2006	% CHG	Feb 2007	% CHG	Mar 2007	YTD 2007
<b>Short-Term Interest Rate Futures</b>																
BAX	2,114,892	1,630,245	29.7%	1,811,601	16.7%	5,198,439	3,924,587	32.5%	16,702,302	442,693	374,678	18.2%	655,983	-32.5%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>2,114,892</b>	<b>1,630,245</b>	<b>29.7%</b>	<b>1,811,601</b>	<b>16.7%</b>	<b>5,198,439</b>	<b>3,924,587</b>	<b>32.5%</b>	<b>16,702,302</b>	<b>442,693</b>	<b>374,678</b>	<b>18.2%</b>	<b>655,983</b>	<b>-32.5%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>52,446</b>	<b>29,725</b>	<b>76.4%</b>	<b>40,903</b>	<b>28.2%</b>	<b>204,690</b>	<b>101,117</b>	<b>102.4%</b>	<b>605,806</b>	<b>72,796</b>	<b>41,750</b>	<b>74.4%</b>	<b>123,768</b>	<b>-41.2%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	1,105	4,153	-73.4%	1,669	-33.8%	5,388	26,126	-79.4%	85,301	170	7,943	-97.9%	2,342	-92.7%	0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	633,968	450,767	40.6%	1,359,269	-53.4%	2,536,671	1,584,084	60.1%	7,691,797	327,666	217,932	50.4%	440,734	-25.7%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>635,073</b>	<b>454,920</b>	<b>39.6%</b>	<b>1,360,938</b>	<b>-53.3%</b>	<b>2,542,059</b>	<b>1,610,210</b>	<b>57.9%</b>	<b>7,777,098</b>	<b>327,836</b>	<b>225,875</b>	<b>45.1%</b>	<b>443,076</b>	<b>-26.0%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>2,275</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	591,528	380,866	55.3%	138,652	326.6%	904,336	624,699	44.8%	3,064,695	173,884	126,375	37.6%	181,131	-4.0%	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	9	1,733	-99.5%	37	-75.7%	66	4,566	-98.6%	23,645	2	22	-90.9%	10	-80.0%	0	0
SXB	0	0		0		0	20	-100.0%	140	0	0		0		0	0
SXH	0	0		0		0	22		22	0		0		0	0	
SXY	50	1,911	-97.4%	80	-37.5%	265	6,119	-95.7%	10,157	30	233	-87.1%	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>591,587</b>	<b>384,510</b>	<b>53.9%</b>	<b>138,769</b>	<b>326.3%</b>	<b>904,667</b>	<b>635,404</b>	<b>42.4%</b>	<b>3,098,659</b>	<b>173,916</b>	<b>126,630</b>	<b>37.3%</b>	<b>181,141</b>	<b>-4.0%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	2,883	5,278	-45.4%	1,528	88.7%	6,077	16,149	-62.4%	57,974	2,126	7,966	-73.3%	2,150	-1.1%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>2,883</b>	<b>5,278</b>	<b>-45.4%</b>	<b>1,528</b>	<b>88.7%</b>	<b>6,077</b>	<b>16,149</b>	<b>-62.4%</b>	<b>57,974</b>	<b>2,126</b>	<b>7,966</b>	<b>-73.3%</b>	<b>2,150</b>	<b>-1.1%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>101,077</b>	<b>98,188</b>	<b>2.9%</b>	<b>0</b>		<b>101,077</b>	<b>230,585</b>	<b>-56.2%</b>	<b>467,803</b>	<b>414,629</b>	<b>351,802</b>	<b>17.9%</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>64,765</b>	<b>66,723</b>	<b>-2.9%</b>	<b>53,809</b>	<b>20.4%</b>	<b>160,839</b>	<b>200,990</b>	<b>-20.0%</b>	<b>849,061</b>	<b>92,500</b>	<b>84,827</b>	<b>9.0%</b>	<b>117,341</b>	<b>-21.2%</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>882,184</b>	<b>886,996</b>	<b>-0.5%</b>	<b>837,157</b>	<b>5.4%</b>	<b>2,695,825</b>	<b>2,782,906</b>	<b>-3.1%</b>	<b>10,629,333</b>	<b>975,483</b>	<b>915,774</b>	<b>6.5%</b>	<b>970,070</b>	<b>0.6%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>1,839</b>	<b>4,827</b>	<b>-61.9%</b>	<b>1,881</b>	<b>-2.2%</b>	<b>5,706</b>	<b>14,247</b>	<b>-59.9%</b>	<b>31,262</b>	<b>3,422</b>	<b>5,669</b>	<b>-39.6%</b>	<b>3,505</b>	<b>-2.4%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>3,341,552</b>	<b>2,469,675</b>	<b>35.3%</b>	<b>3,311,308</b>	<b>0.9%</b>	<b>8,645,165</b>	<b>6,170,201</b>	<b>40.1%</b>	<b>27,578,059</b>	<b>944,445</b>	<b>727,183</b>	<b>29.9%</b>	<b>1,280,200</b>	<b>-26.2%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,105,194</b>	<b>1,091,737</b>	<b>1.2%</b>	<b>935,278</b>	<b>18.2%</b>	<b>3,174,214</b>	<b>3,345,994</b>	<b>-5.1%</b>	<b>12,643,514</b>	<b>1,560,956</b>	<b>1,407,788</b>	<b>10.9%</b>	<b>1,216,834</b>	<b>28.3%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>4,446,746</b>	<b>3,561,412</b>	<b>24.9%</b>	<b>4,246,586</b>	<b>4.7%</b>	<b>11,819,379</b>	<b>9,516,195</b>	<b>24.2%</b>	<b>40,221,573</b>	<b>2,505,401</b>	<b>2,134,971</b>	<b>17.4%</b>	<b>2,497,034</b>	<b>0.3%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2007	Mar 2006	% CHG	Feb 2007	% CHG	2007	2006	% CHG	Total 2006
<b>Short-Term Interest Rate Futures</b>									
BAX	96,131	70,880	35.6%	90,580	6.1%	81,509	60,907	33.8%	267,476
CRA	0	0		0		0	0		0
<b>Total</b>	<b>96,131</b>	<b>70,880</b>	<b>35.6%</b>	<b>90,580</b>	<b>6.1%</b>	<b>81,509</b>	<b>60,907</b>	<b>33.8%</b>	<b>267,476</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,384</b>	<b>1,292</b>	<b>84.5%</b>	<b>2,045</b>	<b>16.6%</b>	<b>3,163</b>	<b>1,590</b>	<b>98.9%</b>	<b>9,777</b>
<b>Bond Futures</b>									
CGZ	50	181	-72.4%	83	-39.8%	84	424	-80.2%	1,369
CGF	0	0		0		0	0		0
CGB	28,817	19,599	47.0%	67,963	-57.6%	40,494	25,111	61.3%	122,304
LGB	0	0		0		0	0		0
<b>Total</b>	<b>28,867</b>	<b>19,780</b>	<b>45.9%</b>	<b>68,046</b>	<b>-57.6%</b>	<b>40,578</b>	<b>25,535</b>	<b>58.9%</b>	<b>123,673</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>36</b>
<b>Index Futures</b>									
SXF	26,888	16,559	62.4%	6,933	287.8%	13,912	9,490	46.6%	49,025
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	75	-100.0%	2	-100.0%	1	71	-98.6%	372
SXB	0	0		0		0	0		2
SXH	0	0		0		0	0		0
SXY	2	83	-97.6%	4	-50.0%	4	95	-95.8%	159
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>26,890</b>	<b>16,717</b>	<b>60.9%</b>	<b>6,939</b>	<b>287.5%</b>	<b>13,917</b>	<b>9,656</b>	<b>44.1%</b>	<b>49,558</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	131	229	-42.8%	76	72.4%	94	255	-63.1%	917
SXV	0	0		0		0	0		0
<b>Total</b>	<b>131</b>	<b>229</b>	<b>-42.8%</b>	<b>76</b>	<b>72.4%</b>	<b>94</b>	<b>255</b>	<b>-63.1%</b>	<b>917</b>
<b>Other Options</b>	<b>4,594</b>	<b>0</b>		<b>0</b>		<b>1,531</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>2,944</b>	<b>2,901</b>	<b>1.5%</b>	<b>2,691</b>	<b>9.4%</b>	<b>2,519</b>	<b>3,146</b>	<b>-19.9%</b>	<b>13,683</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>40,099</b>	<b>38,565</b>	<b>4.0%</b>	<b>0</b>		<b>13,366</b>	<b>43,633</b>	<b>-69.4%</b>	<b>98,107</b>
<b>Currency Options - USX</b>	<b>84</b>	<b>210</b>	<b>-60.0%</b>	<b>94</b>	<b>-10.6%</b>	<b>89</b>	<b>224</b>	<b>-60.3%</b>	<b>497</b>
<b>Total Futures</b>	<b>151,888</b>	<b>107,377</b>	<b>41.5%</b>	<b>165,565</b>	<b>-8.3%</b>	<b>136,004</b>	<b>96,098</b>	<b>41.5%</b>	<b>440,707</b>
<b>Total Options</b>	<b>50,236</b>	<b>43,197</b>	<b>16.3%</b>	<b>4,906</b>	<b>924.0%</b>	<b>20,762</b>	<b>48,848</b>	<b>-57.5%</b>	<b>123,017</b>
<b>GRAND TOTAL</b>	<b>202,124</b>	<b>150,574</b>	<b>34.2%</b>	<b>170,471</b>	<b>18.6%</b>	<b>156,766</b>	<b>144,946</b>	<b>8.2%</b>	<b>563,724</b>

# 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

---

All reported futures and options figures represent executed data.

BAX®, ONX®, OBX®, CGZ®, CGF®, CGB®, LGB®, OGB® and USX® are registered trademarks of Bourse de Montréal Inc.

OIS-MX™, SXF™, SXM™, SCF™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.