

MONTRÉAL EXCHANGE

Statistics



Mar 2008

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Mar 2008	Mar 2007	% CHG	Feb 2008	% CHG	2008	2007	% CHG	Total 2007	Mar 2008	Mar 2007	% CHG	Feb 2008	% CHG	Mar 2008	YTD 2008
Short-Term Interest Rate Futures																
BAX	1,038,448	2,114,892	-50.9%	1,117,675	-7.1%	3,348,309	5,198,439	-35.6%	15,237,958	317,995	442,693	-28.2%	414,161	-23.2%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		5	0		0	0		0		0	0	
Total	1,038,448	2,114,892	-50.9%	1,117,675	-7.1%	3,348,314	5,198,439	-35.6%	15,237,958	317,995	442,693	-28.2%	414,161	-23.2%	0	0
Short-Term Interest Rate Options - OBX	7,650	52,446	-85.4%	10,440	-26.7%	40,954	204,690	-80.0%	748,991	19,688	72,796	-73.0%	66,839	-70.5%	0	0
Bond Futures																
CGZ	0	1,105	-100.0%	0		0	5,388	-100.0%	6,363	0	170	-100.0%	0		0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	456,177	633,968	-28.0%	906,075	-49.7%	1,900,331	2,536,671	-25.1%	9,337,754	209,881	327,666	-35.9%	239,014	-12.2%	0	0
LGB	184	0		1,223	-85.0%	2,315	0		2,154	206	0		463	-55.5%	0	0
Total	456,361	635,073	-28.1%	907,298	-49.7%	1,902,646	2,542,059	-25.2%	9,346,271	210,087	327,836	-35.9%	239,477	-12.3%	0	0
Bond Options - OGB	1,715	0		1,264	35.7%	7,333	0		13,782	2,123	0		3,015	-29.6%	0	0
Index Futures																
SXF	606,533	591,528	2.5%	218,731	177.3%	1,150,012	904,336	27.2%	3,885,872	142,000	173,884	-18.3%	136,059	4.4%	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	10,632	9,180	33.3%	3,816	178.6%	19,027	66	28728.8%	10,908	2,160	2,079	0.0%	2,645	-18.3%	0	0
SXB	5,544	0		910	509.2%	8,284	0		9,014	104	0		1,210	-91.4%	0	0
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	1,820	50	3540.0%	710	156.3%	3,530	265	1232.1%	5,585	410	30	1266.7%	20	1950.0%	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	624,529	591,587	5.6%	224,167	178.6%	1,180,853	904,667	30.5%	3,911,379	144,674	173,916	-16.8%	139,934	3.4%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	4,624	2,883	60.4%	2,097	120.5%	9,138	6,077	50.4%	26,484	3,828	2,126	80.1%	3,809	0.5%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	4,624	2,883	60.4%	2,097	120.5%	9,138	6,077	50.4%	26,484	3,828	2,126	80.1%	3,809	0.5%	0	0
Other Options	71,487	101,077	-29.3%	45,118	58.4%	203,046	101,077	100.9%	549,989	322,032	414,629	-22.3%	308,922	4.2%	0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	71,671	64,765	10.7%	51,967	37.9%	186,100	160,839	15.7%	788,396	69,746	92,500	-24.6%	104,197	-33.1%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	1,037,764	882,184	17.6%	974,029	6.5%	3,326,128	2,695,825	23.4%	11,903,402	1,263,174	975,483	29.5%	1,227,655	2.9%	0	0
Currency Options - USX	1,969	1,839	7.1%	1,584	24.3%	6,037	5,706	5.8%	34,889	2,568	3,422	-25.0%	2,950	-12.9%	0	0
Total Futures	2,119,338	3,341,552	-36.6%	2,249,140	-5.8%	6,431,813	8,645,165	-25.6%	28,495,608	672,756	944,445	-28.8%	793,572	-15.2%	0	0
Total Options	1,196,880	1,105,194	8.3%	1,086,499	10.2%	3,778,736	3,174,214	19.0%	14,065,933	1,683,159	1,560,956	7.8%	1,717,387	-2.0%	0	0
GRAND TOTAL	3,316,218	4,446,746	-25.4%	3,335,639	-0.6%	10,210,549	11,819,379	-13.6%	42,561,541	2,355,915	2,505,401	-6.0%	2,510,959	-6.2%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2008	Mar 2007	% CHG	Feb 2008	% CHG	2008	2007	% CHG	Total 2007
Short-Term Interest Rate Futures									
BAX	51,922	96,131	-46.0%	55,884	-7.1%	53,999	81,509	-33.8%	241,716
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	51,922	96,131	-46.0%	55,884	-7.1%	53,999	81,509	-33.8%	241,716
Short-Term Interest Rate Options - OBX	382	2,384	-84.0%	522	-26.8%	648	3,163	-79.5%	11,825
Bond Futures									
CGZ	0	50	-100.0%	0		0	84	-100.0%	99
CGF	0	0		0		0	0		0
CGB	22,809	28,817	-20.8%	45,304	-49.7%	30,857	40,494	-23.8%	148,202
LGB	9	0		61	-85.2%	37	0		137
Total	22,818	28,867	-21.0%	45,365	-49.7%	30,894	40,578	-23.9%	148,438
Bond Options - OGB	86	0		63	36.5%	116	0		213
Index Futures									
SXF	30,327	26,888	12.8%	10,937	177.3%	18,675	13,912	34.2%	62,327
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	532	0		191	178.5%	310	1	30900.0%	180
SXB	277	0		46	502.2%	135	0		150
SXH	0	0		0		0	0		0
SXY	91	2	4450.0%	36	152.8%	57	4	1325.0%	90
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	31,227	26,890	16.1%	11,210	178.6%	19,177	13,917	37.8%	62,747
Index Options									
SXJ	0	0		0		0	0		0
SXO	231	131	76.3%	105	120.0%	149	94	58.5%	418
SXV	0	0		0		0	0		0
Total	231	131	76.3%	105	120.0%	149	94	58.5%	418
Other Options	3,574	4,594	-22.2%	2,256	58.4%	3,253	1,531	112.5%	8,644
ETF Futures	0	0		0		0	0		0
ETF Options	3,584	2,944	21.7%	2,598	38.0%	3,007	2,519	19.4%	12,489
Share Futures	0	0		0		0	0		0
Equity Options	51,888	40,099	29.4%	48,701	6.5%	53,444	13,366	299.9%	159,933
Currency Options - USX	98	84	16.7%	79	24.1%	97	89	9.0%	552
Total Futures	105,967	151,888	-30.2%	112,459	-5.8%	104,070	136,004	-23.5%	452,901
Total Options	59,843	50,236	19.1%	54,324	10.2%	60,714	20,762	192.4%	194,074
GRAND TOTAL	165,810	202,124	-18.0%	166,783	-0.6%	164,784	156,766	5.1%	646,975

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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