

MONTRÉAL EXCHANGE

# Statistics



**Mar 2009**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Mar 2009	Mar 2008	% CHG	Feb 2009	% CHG	2009	2008	% CHG	Total 2008	Mar 2009	Mar 2008	% CHG	Feb 2009	% CHG	Mar 2009	YTD 2009
<b>Short-Term Interest Rate Futures</b>																
BAX	618,079	1,038,448	-40.5%	371,868	66.2%	1,427,043	3,348,309	-57.4%	9,958,833	227,971	317,995	-28.3%	233,414	-2.3%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	5	-100.0%	5	0		0		0	0	
<b>Total</b>	<b>618,079</b>	<b>1,038,448</b>	<b>-40.5%</b>	<b>371,868</b>	<b>66.2%</b>	<b>1,427,043</b>	<b>3,348,314</b>	<b>-57.4%</b>	<b>9,958,838</b>	<b>227,971</b>	<b>317,995</b>	<b>-28.3%</b>	<b>233,414</b>	<b>-2.3%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>9,211</b>	<b>7,650</b>	<b>20.4%</b>	<b>6,622</b>	<b>39.1%</b>	<b>34,710</b>	<b>40,954</b>	<b>-15.2%</b>	<b>282,190</b>	<b>16,138</b>	<b>19,688</b>	<b>-18.0%</b>	<b>42,851</b>	<b>-62.3%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	0	0		0		0	0		0	0		0		0	0	
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	366,513	456,177	-19.7%	643,448	-43.0%	1,363,529	1,900,331	-28.2%	7,363,569	139,709	209,881	-33.4%	152,713	-8.5%	0	0
LGB	0	184	-100.0%	0		0	2,315	-100.0%	3,032	0	206	-100.0%	0		0	0
<b>Total</b>	<b>366,513</b>	<b>456,361</b>	<b>-19.7%</b>	<b>643,448</b>	<b>-43.0%</b>	<b>1,363,529</b>	<b>1,902,646</b>	<b>-28.3%</b>	<b>7,366,601</b>	<b>139,709</b>	<b>210,087</b>	<b>-33.5%</b>	<b>152,713</b>	<b>-8.5%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>100</b>	<b>1,715</b>	<b>-94.2%</b>	<b>4,784</b>	<b>-97.9%</b>	<b>6,598</b>	<b>7,333</b>	<b>-10.0%</b>	<b>23,553</b>	<b>4,884</b>	<b>2,123</b>	<b>130.1%</b>	<b>4,784</b>	<b>2.1%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	581,972	606,533	-4.0%	258,955	124.7%	1,098,726	1,150,012	-4.5%	4,575,352	121,236	142,000	-14.6%	128,481	-5.6%	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	0	10,632	-100.0%	0		20	19,027	-99.9%	91,186	0	2,160	-100.0%	0		0	0
SXB	4	5,544	-99.9%	2	100.0%	56	8,284	-99.3%	24,129	4	104	-96.2%	52	-92.3%	0	0
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	1,820	-100.0%	0		50	3,530	-98.6%	28,762	0	410	-100.0%	50	-100.0%	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>581,976</b>	<b>624,529</b>	<b>-6.8%</b>	<b>258,957</b>	<b>124.7%</b>	<b>1,098,852</b>	<b>1,180,853</b>	<b>-6.9%</b>	<b>4,719,429</b>	<b>121,240</b>	<b>144,674</b>	<b>-16.2%</b>	<b>128,583</b>	<b>-5.7%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	1,725	4,624	-62.7%	3,483	-50.5%	9,250	9,138	1.2%	38,666	5,884	3,828	53.7%	8,559	-31.3%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>1,725</b>	<b>4,624</b>	<b>-62.7%</b>	<b>3,483</b>	<b>-50.5%</b>	<b>9,250</b>	<b>9,138</b>	<b>1.2%</b>	<b>38,666</b>	<b>5,884</b>	<b>3,828</b>	<b>53.7%</b>	<b>8,559</b>	<b>-31.3%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>40,451</b>	<b>71,487</b>	<b>-43.4%</b>	<b>38,929</b>	<b>3.9%</b>	<b>123,704</b>	<b>203,046</b>	<b>-39.1%</b>	<b>630,044</b>	<b>234,588</b>	<b>322,032</b>	<b>-27.2%</b>	<b>218,332</b>	<b>7.4%</b>	<b>0</b>	<b>0</b>
<b>Other Derivatives</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>10</b>	<b>0</b>		<b>1,179</b>	<b>267</b>	<b>0</b>		<b>267</b>	<b>0.0%</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>181,648</b>	<b>71,671</b>	<b>153.4%</b>	<b>160,617</b>	<b>13.1%</b>	<b>405,404</b>	<b>186,100</b>	<b>117.8%</b>	<b>1,017,003</b>	<b>240,782</b>	<b>69,746</b>	<b>245.2%</b>	<b>177,391</b>	<b>35.7%</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>1,283,066</b>	<b>1,037,764</b>	<b>23.6%</b>	<b>1,022,401</b>	<b>25.5%</b>	<b>3,584,877</b>	<b>3,326,128</b>	<b>7.8%</b>	<b>14,003,604</b>	<b>1,257,352</b>	<b>1,263,174</b>	<b>-0.5%</b>	<b>1,080,612</b>	<b>16.4%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>3,129</b>	<b>1,969</b>	<b>58.9%</b>	<b>1,337</b>	<b>134.0%</b>	<b>5,682</b>	<b>6,037</b>	<b>-5.9%</b>	<b>23,795</b>	<b>1,533</b>	<b>2,568</b>	<b>-40.3%</b>	<b>1,441</b>	<b>6.4%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>1,566,568</b>	<b>2,119,338</b>	<b>-26.1%</b>	<b>1,274,273</b>	<b>22.9%</b>	<b>3,889,424</b>	<b>6,431,813</b>	<b>-39.5%</b>	<b>22,044,868</b>	<b>488,920</b>	<b>672,756</b>	<b>-27.3%</b>	<b>514,710</b>	<b>-5.0%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,519,330</b>	<b>1,196,880</b>	<b>26.9%</b>	<b>1,238,173</b>	<b>22.7%</b>	<b>4,170,225</b>	<b>3,778,736</b>	<b>10.4%</b>	<b>16,018,855</b>	<b>1,761,161</b>	<b>1,683,159</b>	<b>4.6%</b>	<b>1,533,970</b>	<b>14.8%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>3,085,898</b>	<b>3,316,218</b>	<b>-6.9%</b>	<b>2,512,446</b>	<b>22.8%</b>	<b>8,059,659</b>	<b>10,210,549</b>	<b>-21.1%</b>	<b>38,064,902</b>	<b>2,250,348</b>	<b>2,355,915</b>	<b>-4.5%</b>	<b>2,048,947</b>	<b>9.8%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2009	Mar 2008	% CHG	Feb 2009	% CHG	2009	2008	% CHG	Total 2008
<b>Short-Term Interest Rate Futures</b>									
BAX	28,094	51,922	-45.9%	19,572	43.5%	22,827	53,999	-57.7%	158,571
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>28,094</b>	<b>51,922</b>	<b>-45.9%</b>	<b>19,572</b>	<b>43.5%</b>	<b>22,827</b>	<b>53,999</b>	<b>-57.7%</b>	<b>158,571</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>419</b>	<b>382</b>	<b>9.7%</b>	<b>349</b>	<b>20.1%</b>	<b>555</b>	<b>648</b>	<b>-14.4%</b>	<b>4,506</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	16,660	22,809	-27.0%	33,866	-50.8%	22,454	30,857	-27.2%	118,223
LGB	0	9	-100.0%	0		0	37	-100.0%	48
<b>Total</b>	<b>16,660</b>	<b>22,818</b>	<b>-27.0%</b>	<b>33,866</b>	<b>-50.8%</b>	<b>22,454</b>	<b>30,894</b>	<b>-27.3%</b>	<b>118,271</b>
<b>Bond Options - OGB</b>									
	<b>5</b>	<b>86</b>	<b>-94.2%</b>	<b>252</b>	<b>-98.0%</b>	<b>113</b>	<b>116</b>	<b>-2.6%</b>	<b>370</b>
<b>Index Futures</b>									
SXF	26,453	30,327	-12.8%	13,629	94.1%	17,453	18,675	-6.5%	73,107
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	532	-100.0%	0		0	310	-100.0%	1,442
SXB	0	277	-100.0%	0		1	135	-99.3%	382
SXH	0	0		0		0	0		0
SXY	0	91	-100.0%	0		1	57	-98.2%	454
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>26,453</b>	<b>31,227</b>	<b>-15.3%</b>	<b>13,629</b>	<b>94.1%</b>	<b>17,455</b>	<b>19,177</b>	<b>-9.0%</b>	<b>75,385</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	78	231	-66.2%	183	-57.4%	151	149	1.3%	614
SXV	0	0		0		0	0		0
<b>Total</b>	<b>78</b>	<b>231</b>	<b>-66.2%</b>	<b>183</b>	<b>-57.4%</b>	<b>151</b>	<b>149</b>	<b>1.3%</b>	<b>614</b>
<b>Other Options</b>									
	<b>1,839</b>	<b>3,574</b>	<b>-48.5%</b>	<b>2,049</b>	<b>-10.2%</b>	<b>1,999</b>	<b>3,253</b>	<b>-38.5%</b>	<b>10,008</b>
<b>Other Derivatives</b>									
	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>19</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>8,256</b>	<b>3,584</b>	<b>130.4%</b>	<b>8,458</b>	<b>-2.4%</b>	<b>6,576</b>	<b>3,007</b>	<b>118.7%</b>	<b>16,203</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>58,321</b>	<b>51,888</b>	<b>12.4%</b>	<b>53,811</b>	<b>8.4%</b>	<b>57,685</b>	<b>53,444</b>	<b>7.9%</b>	<b>222,525</b>
<b>Currency Options - USX</b>									
	<b>142</b>	<b>98</b>	<b>44.9%</b>	<b>70</b>	<b>102.9%</b>	<b>90</b>	<b>97</b>	<b>-7.2%</b>	<b>377</b>
<b>Total Futures</b>	<b>71,207</b>	<b>105,967</b>	<b>-32.8%</b>	<b>67,067</b>	<b>6.2%</b>	<b>62,736</b>	<b>104,070</b>	<b>-39.7%</b>	<b>352,227</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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