

MONTRÉAL EXCHANGE

# Statistics



**May 2009**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	May 2009	May 2008	% CHG	Apr 2009	% CHG	2009	2008	% CHG	Total 2008	May 2009	May 2008	% CHG	Apr 2009	% CHG	May 2009	YTD 2009
<b>Short-Term Interest Rate Futures</b>																
BAX	503,061	875,434	-42.5%	495,859	1.5%	2,425,963	5,132,414	-52.7%	9,958,833	331,315	377,791	-12.3%	241,785	37.0%	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>503,061</b>	<b>875,434</b>	<b>-42.5%</b>	<b>495,859</b>	<b>1.5%</b>	<b>2,425,963</b>	<b>5,132,419</b>	<b>-52.7%</b>	<b>9,958,838</b>	<b>331,315</b>	<b>377,791</b>	<b>-12.3%</b>	<b>241,785</b>	<b>37.0%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>19,177</b>	<b>30,865</b>	<b>-37.9%</b>	<b>21,670</b>	<b>-11.5%</b>	<b>75,557</b>	<b>83,549</b>	<b>-9.6%</b>	<b>282,190</b>	<b>42,907</b>	<b>50,220</b>	<b>-14.6%</b>	<b>26,553</b>	<b>61.6%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	0	0		0		0	0		0	0		0		0	0	
CGF	2,454	0		2,645	-7.2%	5,099	0		0	2,127		1,057	101.2%	0	0	
CGB	685,024	950,572	-27.9%	387,986	76.6%	2,436,539	3,335,489	-27.0%	7,363,569	147,934	235,451	-37.2%	134,256	10.2%	0	0
LGB	0	367	-100.0%	0		0	2,915	-100.0%	3,032	0	127	-100.0%	0		0	0
<b>Total</b>	<b>687,478</b>	<b>950,939</b>	<b>-27.7%</b>	<b>390,631</b>	<b>76.0%</b>	<b>2,441,638</b>	<b>3,338,404</b>	<b>-26.9%</b>	<b>7,366,601</b>	<b>150,061</b>	<b>235,578</b>	<b>-36.3%</b>	<b>135,313</b>	<b>10.9%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>2,221</b>	<b>-100.0%</b>	<b>2,600</b>	<b>-100.0%</b>	<b>9,198</b>	<b>9,804</b>	<b>-6.2%</b>	<b>23,553</b>	<b>2,000</b>	<b>2,221</b>	<b>-10.0%</b>	<b>2,700</b>	<b>-25.9%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	274,209	213,410	28.5%	236,487	16.0%	1,609,422	1,609,299	0.0%	4,575,352	114,210	157,218	-27.4%	123,878	-7.8%	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	266	0		0		266	0		0	81		0		0	0	
SXA	0	6,005	-100.0%	0		20	29,548	-99.9%	91,186	0	4,270	-100.0%	0		0	0
SXB	8	1,300	-99.4%	0		64	11,698	-99.5%	24,129	10	100	-90.0%	4	150.0%	0	0
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	2,600	-100.0%	0		50	7,330	-99.3%	28,762	0	1,610	-100.0%	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>274,483</b>	<b>223,315</b>	<b>22.9%</b>	<b>236,487</b>	<b>16.1%</b>	<b>1,609,822</b>	<b>1,657,875</b>	<b>-2.9%</b>	<b>4,719,429</b>	<b>114,301</b>	<b>163,198</b>	<b>-30.0%</b>	<b>123,882</b>	<b>-7.7%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	4,239	4,307	-1.6%	1,783	137.7%	15,272	19,140	-20.2%	38,666	10,607	5,519	92.2%	6,849	54.9%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>4,239</b>	<b>4,307</b>	<b>-1.6%</b>	<b>1,783</b>	<b>137.7%</b>	<b>15,272</b>	<b>19,140</b>	<b>-20.2%</b>	<b>38,666</b>	<b>10,607</b>	<b>5,519</b>	<b>92.2%</b>	<b>6,849</b>	<b>54.9%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>30,685</b>	<b>59,594</b>	<b>-48.5%</b>	<b>37,471</b>	<b>-18.1%</b>	<b>191,860</b>	<b>340,305</b>	<b>-43.6%</b>	<b>630,044</b>	<b>133,110</b>	<b>160,526</b>	<b>-17.1%</b>	<b>248,704</b>	<b>-46.5%</b>	<b>0</b>	<b>0</b>
<b>Other Derivatives</b>	<b>0</b>	<b>3</b>	<b>-100.0%</b>	<b>0</b>		<b>10</b>	<b>3</b>	<b>233.3%</b>	<b>1,179</b>	<b>267</b>	<b>3</b>	<b>8800.0%</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>198,939</b>	<b>56,884</b>	<b>249.7%</b>	<b>225,519</b>	<b>-11.8%</b>	<b>829,862</b>	<b>288,446</b>	<b>187.7%</b>	<b>1,017,003</b>	<b>348,359</b>	<b>90,333</b>	<b>285.6%</b>	<b>298,330</b>	<b>16.8%</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>1,231,629</b>	<b>1,186,019</b>	<b>3.8%</b>	<b>1,122,805</b>	<b>9.7%</b>	<b>5,939,311</b>	<b>5,798,467</b>	<b>2.4%</b>	<b>14,003,604</b>	<b>1,424,753</b>	<b>1,482,056</b>	<b>-3.9%</b>	<b>1,205,675</b>	<b>18.2%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>3,289</b>	<b>1,024</b>	<b>221.2%</b>	<b>2,937</b>	<b>12.0%</b>	<b>11,908</b>	<b>8,430</b>	<b>41.3%</b>	<b>23,795</b>	<b>2,797</b>	<b>2,778</b>	<b>0.7%</b>	<b>1,849</b>	<b>51.3%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>1,465,022</b>	<b>2,049,688</b>	<b>-28.5%</b>	<b>1,122,977</b>	<b>30.5%</b>	<b>6,477,423</b>	<b>10,128,698</b>	<b>-36.0%</b>	<b>22,044,868</b>	<b>595,677</b>	<b>776,567</b>	<b>-23.3%</b>	<b>500,980</b>	<b>18.9%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,487,958</b>	<b>1,340,914</b>	<b>11.0%</b>	<b>1,414,785</b>	<b>5.2%</b>	<b>7,072,968</b>	<b>6,548,141</b>	<b>8.0%</b>	<b>16,018,855</b>	<b>1,964,533</b>	<b>1,793,653</b>	<b>9.5%</b>	<b>1,790,660</b>	<b>9.7%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>2,952,980</b>	<b>3,390,605</b>	<b>-12.9%</b>	<b>2,537,762</b>	<b>16.4%</b>	<b>13,550,401</b>	<b>16,676,842</b>	<b>-18.7%</b>	<b>38,064,902</b>	<b>2,560,477</b>	<b>2,570,223</b>	<b>-0.4%</b>	<b>2,291,907</b>	<b>11.7%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2009	May 2008	% CHG	Apr 2009	% CHG	2009	2008	% CHG	Total 2008
<b>Short-Term Interest Rate Futures</b>									
BAX	25,153	41,687	-39.7%	23,612	6.5%	23,449	48,997	-52.1%	95,143
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>25,153</b>	<b>41,687</b>	<b>-39.7%</b>	<b>23,612</b>	<b>6.5%</b>	<b>23,449</b>	<b>48,997</b>	<b>-52.1%</b>	<b>95,143</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>959</b>	<b>1,470</b>	<b>-34.8%</b>	<b>1,032</b>	<b>-7.1%</b>	<b>731</b>	<b>789</b>	<b>-7.4%</b>	<b>2,703</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	0		0
CGF	123	0		264	-53.4%	77	0		0
CGB	34,251	45,265	-24.3%	18,476	85.4%	24,018	31,973	-24.9%	70,934
LGB	0	17	-100.0%	0		0	28	-100.0%	29
<b>Total</b>	<b>34,374</b>	<b>45,282</b>	<b>-24.1%</b>	<b>18,740</b>	<b>83.4%</b>	<b>24,095</b>	<b>32,001</b>	<b>-24.7%</b>	<b>70,963</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>106</b>	<b>-100.0%</b>	<b>124</b>	<b>-100.0%</b>	<b>92</b>	<b>93</b>	<b>-1.1%</b>	<b>222</b>
<b>Index Futures</b>									
SXF	13,710	10,162	34.9%	11,261	21.7%	15,466	15,473	-0.0%	43,864
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	27	0		0		5	0		0
SXA	0	286	-100.0%	0		0	284	-100.0%	865
SXB	0	62	-100.0%	0		1	113	-99.1%	229
SXH	0	0		0		0	0		0
SXY	0	124	-100.0%	0		0	70	-100.0%	272
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>13,737</b>	<b>10,634</b>	<b>29.2%</b>	<b>11,261</b>	<b>22.0%</b>	<b>15,472</b>	<b>15,940</b>	<b>-2.9%</b>	<b>45,230</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	212	205	3.4%	85	149.4%	150	182	-17.6%	369
SXV	0	0		0		0	0		0
<b>Total</b>	<b>212</b>	<b>205</b>	<b>3.4%</b>	<b>85</b>	<b>149.4%</b>	<b>150</b>	<b>182</b>	<b>-17.6%</b>	<b>369</b>
<b>Other Options</b>	<b>1,534</b>	<b>2,838</b>	<b>-45.9%</b>	<b>1,784</b>	<b>-14.0%</b>	<b>1,863</b>	<b>3,225</b>	<b>-42.2%</b>	<b>6,005</b>
<b>Other Derivatives</b>	<b>0</b>	<b>3</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>1</b>	<b>-100.0%</b>	<b>12</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>9,978</b>	<b>2,707</b>	<b>268.6%</b>	<b>10,741</b>	<b>-7.1%</b>	<b>8,090</b>	<b>2,759</b>	<b>193.2%</b>	<b>9,723</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>61,581</b>	<b>56,477</b>	<b>9.0%</b>	<b>53,467</b>	<b>15.2%</b>	<b>57,621</b>	<b>55,056</b>	<b>4.7%</b>	<b>133,515</b>
<b>Currency Options - USX</b>	<b>164</b>	<b>49</b>	<b>234.7%</b>	<b>140</b>	<b>17.1%</b>	<b>115</b>	<b>80</b>	<b>43.8%</b>	<b>226</b>
<b>Total Futures</b>	<b>73,264</b>	<b>97,603</b>	<b>-24.9%</b>	<b>53,613</b>	<b>36.7%</b>	<b>63,016</b>	<b>96,938</b>	<b>-35.0%</b>	<b>211,336</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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