

MONTRÉAL EXCHANGE

# Statistics



**Mar 2010**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Mar 2010	Mar 2009	% CHG	Feb 2010	% CHG	2010	2009	% CHG	Total 2009	Mar 2010	Mar 2009	% CHG	Feb 2010	% CHG	Mar 2010	YTD 2010
<b>Short-Term Interest Rate Futures</b>																
BAX	1,446,955	618,079	134.1%	1,070,281	35.2%	3,279,970	1,427,043	129.8%	7,668,781	366,120	227,971	60.6%	406,228	-9.9%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>1,446,955</b>	<b>618,079</b>	<b>134.1%</b>	<b>1,070,281</b>	<b>35.2%</b>	<b>3,279,970</b>	<b>1,427,043</b>	<b>129.8%</b>	<b>7,668,781</b>	<b>366,120</b>	<b>227,971</b>	<b>60.6%</b>	<b>406,228</b>	<b>-9.9%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>25,356</b>	<b>9,211</b>	<b>175.3%</b>	<b>24,750</b>	<b>2.4%</b>	<b>71,023</b>	<b>34,710</b>	<b>104.6%</b>	<b>234,861</b>	<b>55,371</b>	<b>16,138</b>	<b>243.1%</b>	<b>80,884</b>	<b>-31.5%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	0	0		0		0	0		0	0	0		0		0	0
CGF	0	0		0		0	0		12,055	0	0		0		0	0
CGB	401,545	366,513	9.6%	630,090	-36.3%	1,405,676	1,363,529	3.1%	5,310,537	161,263	139,709	15.4%	142,819	12.9%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>401,545</b>	<b>366,513</b>	<b>9.6%</b>	<b>630,090</b>	<b>-36.3%</b>	<b>1,405,676</b>	<b>1,363,529</b>	<b>3.1%</b>	<b>5,322,592</b>	<b>161,263</b>	<b>139,709</b>	<b>15.4%</b>	<b>142,819</b>	<b>12.9%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>100</b>	<b>-100.0%</b>	<b>1,325</b>	<b>-100.0%</b>	<b>2,897</b>	<b>6,598</b>	<b>-56.1%</b>	<b>12,531</b>	<b>1,325</b>	<b>4,884</b>	<b>-72.9%</b>	<b>1,325</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	487,097	581,972	-16.3%	221,403	120.0%	930,317	1,098,726	-15.3%	4,157,917	125,209	121,236	3.3%	126,520	-1.0%	0	0
SXM	0	0		0		0	0		0	0	0		0		0	0
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	0	0		0		0	0		0	0	0		0		0	0
SMJ	0	0		0		0	0		0	0	0		0		0	0
SCF	2	0		4	-50.0%	6	0		1,151	0	0		0		0	0
SXA	0	0		0		0	20	-100.0%	20	0	0		0		0	0
SXB	8	4	100.0%	0		8	56	-85.7%	94	8	4	100.0%	4	100.0%	0	0
SXH	0	0		0		0	0		0	0	0		0		0	0
SXY	0	0		0		0	50	-100.0%	110	0	0		0		0	0
SXK	0	0		0		0	0		0	0	0		0		0	0
SXU	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>487,107</b>	<b>581,976</b>	<b>-16.3%</b>	<b>221,407</b>	<b>120.0%</b>	<b>930,331</b>	<b>1,098,852</b>	<b>-15.3%</b>	<b>4,159,292</b>	<b>125,217</b>	<b>121,240</b>	<b>3.3%</b>	<b>126,524</b>	<b>-1.0%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	10,812	1,725	526.8%	2,457	340.0%	15,626	9,250	68.9%	34,056	9,200	5,884	56.4%	5,237	75.7%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>10,812</b>	<b>1,725</b>	<b>526.8%</b>	<b>2,457</b>	<b>340.0%</b>	<b>15,626</b>	<b>9,250</b>	<b>68.9%</b>	<b>34,056</b>	<b>9,200</b>	<b>5,884</b>	<b>56.4%</b>	<b>5,237</b>	<b>75.7%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>31,647</b>	<b>40,451</b>	<b>-21.8%</b>	<b>25,204</b>	<b>25.6%</b>	<b>81,682</b>	<b>123,704</b>	<b>-34.0%</b>	<b>311,004</b>	<b>148,854</b>	<b>234,588</b>	<b>-36.5%</b>	<b>136,233</b>	<b>9.3%</b>	<b>0</b>	<b>0</b>
<b>Other Derivatives</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>10</b>	<b>-100.0%</b>	<b>43</b>	<b>259</b>	<b>267</b>	<b>-3.0%</b>	<b>259</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>0</b>
<b>ETF Options</b>	<b>261,972</b>	<b>181,648</b>	<b>44.2%</b>	<b>117,332</b>	<b>123.3%</b>	<b>600,486</b>	<b>405,404</b>	<b>48.1%</b>	<b>2,783,762</b>	<b>466,838</b>	<b>240,782</b>	<b>93.9%</b>	<b>637,814</b>	<b>-26.8%</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>0</b>
<b>Equity Options</b>	<b>1,210,511</b>	<b>1,283,066</b>	<b>-5.7%</b>	<b>1,091,335</b>	<b>10.9%</b>	<b>3,577,591</b>	<b>3,584,877</b>	<b>-0.2%</b>	<b>14,196,257</b>	<b>1,532,080</b>	<b>1,257,352</b>	<b>21.8%</b>	<b>1,451,201</b>	<b>5.6%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>1,351</b>	<b>3,129</b>	<b>-56.8%</b>	<b>943</b>	<b>43.3%</b>	<b>4,039</b>	<b>5,682</b>	<b>-28.9%</b>	<b>29,902</b>	<b>1,273</b>	<b>1,533</b>	<b>-17.0%</b>	<b>1,335</b>	<b>-4.6%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>2,335,607</b>	<b>1,566,568</b>	<b>49.1%</b>	<b>1,921,778</b>	<b>21.5%</b>	<b>5,615,977</b>	<b>3,889,424</b>	<b>44.4%</b>	<b>17,150,665</b>	<b>652,600</b>	<b>488,920</b>	<b>33.5%</b>	<b>675,571</b>	<b>-3.4%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,541,649</b>	<b>1,519,330</b>	<b>1.5%</b>	<b>1,263,346</b>	<b>22.0%</b>	<b>4,353,344</b>	<b>4,170,225</b>	<b>4.4%</b>	<b>17,602,373</b>	<b>2,214,941</b>	<b>1,761,161</b>	<b>25.8%</b>	<b>2,314,029</b>	<b>-4.3%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>3,877,256</b>	<b>3,085,898</b>	<b>25.6%</b>	<b>3,185,124</b>	<b>21.7%</b>	<b>9,969,321</b>	<b>8,059,659</b>	<b>23.7%</b>	<b>34,753,081</b>	<b>2,867,800</b>	<b>2,250,348</b>	<b>27.4%</b>	<b>2,989,859</b>	<b>-4.1%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2010	Mar 2009	% CHG	Feb 2010	% CHG	2010	2009	% CHG	Total 2009
<b>Short-Term Interest Rate Futures</b>									
BAX	62,911	28,094	123.9%	56,331	11.7%	52,459	22,827	129.8%	122,448
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>62,911</b>	<b>28,094</b>	<b>123.9%</b>	<b>56,331</b>	<b>11.7%</b>	<b>52,459</b>	<b>22,827</b>	<b>129.8%</b>	<b>122,448</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>1,102</b>	<b>419</b>	<b>163.0%</b>	<b>1,303</b>	<b>-15.4%</b>	<b>1,150</b>	<b>555</b>	<b>107.2%</b>	<b>3,753</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		237
CGB	17,458	16,660	4.8%	33,163	-47.4%	23,108	22,454	2.9%	86,053
LGB	0	0		0		0	0		0
<b>Total</b>	<b>17,458</b>	<b>16,660</b>	<b>4.8%</b>	<b>33,163</b>	<b>-47.4%</b>	<b>23,108</b>	<b>22,454</b>	<b>2.9%</b>	<b>86,290</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>5</b>	<b>-100.0%</b>	<b>70</b>	<b>-100.0%</b>	<b>49</b>	<b>113</b>	<b>-56.6%</b>	<b>209</b>
<b>Index Futures</b>									
SXF	21,178	26,453	-19.9%	11,653	81.7%	14,641	17,453	-16.1%	65,912
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		23
SXA	0	0		0		0	0		1
SXB	0	0		0		0	1	-100.0%	2
SXH	0	0		0		0	0		0
SXY	0	0		0		0	1	-100.0%	2
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>21,178</b>	<b>26,453</b>	<b>-19.9%</b>	<b>11,653</b>	<b>81.7%</b>	<b>14,641</b>	<b>17,455</b>	<b>-16.1%</b>	<b>65,940</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	470	78	502.6%	129	264.3%	239	151	58.3%	545
SXV	0	0		0		0	0		0
<b>Total</b>	<b>470</b>	<b>78</b>	<b>502.6%</b>	<b>129</b>	<b>264.3%</b>	<b>239</b>	<b>151</b>	<b>58.3%</b>	<b>545</b>
<b>Other Options</b>	<b>1,376</b>	<b>1,839</b>	<b>-25.2%</b>	<b>1,327</b>	<b>3.7%</b>	<b>1,315</b>	<b>1,999</b>	<b>-34.2%</b>	<b>4,976</b>
<b>Other Derivatives</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>1</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>11,390</b>	<b>8,256</b>	<b>38.0%</b>	<b>6,176</b>	<b>84.4%</b>	<b>9,544</b>	<b>6,576</b>	<b>45.1%</b>	<b>43,869</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>52,631</b>	<b>58,321</b>	<b>-9.8%</b>	<b>57,439</b>	<b>-8.4%</b>	<b>57,952</b>	<b>57,685</b>	<b>0.5%</b>	<b>226,232</b>
<b>Currency Options - USX</b>	<b>59</b>	<b>142</b>	<b>-58.5%</b>	<b>50</b>	<b>18.0%</b>	<b>65</b>	<b>90</b>	<b>-27.8%</b>	<b>475</b>
<b>Total Futures</b>	<b>101,547</b>	<b>71,207</b>	<b>42.6%</b>	<b>101,147</b>	<b>0.4%</b>	<b>90,208</b>	<b>62,736</b>	<b>43.8%</b>	<b>274,678</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.