

MONTRÉAL EXCHANGE

Statistics



Mar 2011

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Mar 2011	Mar 2010	% CHG	Feb 2011	% CHG	2011	2010	% CHG	Total 2010	Mar 2011	Mar 2010	% CHG	Feb 2011	% CHG	Mar 2011	YTD 2011
Short-Term Interest Rate Futures																
BAX	2,060,278	1,446,955	42.4%	1,480,821	39.1%	4,856,082	3,279,970	48.1%	13,698,870	505,672	366,120	38.1%	481,654	5.0%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	0	0		0		0	0		0	0	0	0	0		0	0
Total	2,060,278	1,446,955	42.4%	1,480,821	39.1%	4,856,082	3,279,970	48.1%	13,698,870	505,672	366,120	38.1%	481,654	5.0%	0	0
Short-Term Interest Rate Options - OBX	56,287	25,356	122.0%	18,897	197.9%	126,511	71,023	78.1%	349,675	85,837	55,371	55.0%	75,510	13.7%	0	0
Bond Futures																
CGZ	20	0		591	-96.6%	755	0		611	144	0	164	-12.2%	0	0	
CGF	0	0		0		0	0		0	0	0	0		0	0	
CGB	605,053	401,545	50.7%	797,044	-24.1%	1,803,959	1,405,676	28.3%	6,405,525	143,913	161,263	-10.8%	154,533	-6.9%	0	0
LGB	0	0		0		0	0		0	0	0	0		0	0	
Total	605,073	401,545	50.7%	797,635	-24.1%	1,804,714	1,405,676	28.4%	6,406,136	144,057	161,263	-10.7%	154,697	-6.9%	0	0
Bond Options - OGB	0	0		2,800	-100.0%	2,985	2,897	3.0%	9,742	2,800	1,325	111.3%	2,800	0.0%	0	0
Index Futures																
SXF	602,504	487,097	23.7%	188,950	218.9%	970,615	930,317	4.3%	4,070,604	118,322	125,209	-5.5%	122,450	-3.4%	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	2	0.0%	0		2	6	-66.7%	261	0	0	0	0		0	0
SXA	0	0		0		0	0		16	0	0	0		0	0	
SXB	0	8	-100.0%	0		0	8	-100.0%	16	0	8	-100.0%	0		0	0
SXH	0	0		0		0	0		0	0	0	0		0	0	
SXY	0	0		0		0	0		0	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	
Total	602,506	487,107	23.7%	188,950	218.9%	970,617	930,331	4.3%	4,070,881	118,322	125,217	-5.5%	122,450	-3.4%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0		0	0	
SXO	8,400	10,812	-22.3%	12,967	-35.2%	27,426	15,626	75.5%	77,820	11,187	9,200	21.6%	21,029	-46.8%	0	0
SXV	0	0		0		0	0		0	0	0	0		0	0	
Total	8,400	10,812	-22.3%	12,967	-35.2%	27,426	15,626	75.5%	77,820	11,187	9,200	21.6%	21,029	-46.8%	0	0
Other Options	0	31,647	-100.0%	0		0	81,682	-100.0%	107,943	0	148,854	-100.0%	0		0	0
Other Derivatives	0	0		0		0	0		144	194	259	-25.1%	194	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0	0		0	0	
ETF Options	265,051	261,972	1.2%	197,244	34.4%	825,848	600,486	37.5%	3,312,650	337,678	466,838	-27.7%	552,714	-38.9%	0	0
Share Futures	0	0		0		0	0		0	0	0	0		0	0	
Equity Options	2,111,843	1,210,511	74.5%	1,892,720	11.6%	5,934,944	3,577,591	65.9%	16,245,341	2,679,411	1,532,080	74.9%	2,356,467	13.7%	0	0
Currency Options - USX	2,051	1,351	51.8%	723	183.7%	4,534	4,039	12.3%	17,705	1,176	1,273	-7.6%	1,259	-6.6%	0	0
Total Futures	3,267,857	2,335,607	39.9%	2,467,406	32.4%	7,631,413	5,615,977	35.9%	24,175,887	768,051	652,600	17.7%	758,801	1.2%	0	0
Total Options	2,443,632	1,541,649	58.5%	2,125,351	15.0%	6,922,248	4,353,344	59.0%	20,120,876	3,118,089	2,214,941	40.8%	3,009,779	3.6%	0	0
GRAND TOTAL	5,711,489	3,877,256	47.3%	4,592,757	24.4%	14,553,661	9,969,321	46.0%	44,296,907	3,886,334	2,867,800	35.5%	3,768,774	3.1%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2011	Mar 2010	% CHG	Feb 2011	% CHG	2011	2010	% CHG	Total 2010
Short-Term Interest Rate Futures									
BAX	89,577	62,911	42.4%	77,938	14.9%	77,755	52,459	48.2%	218,612
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	89,577	62,911	42.4%	77,938	14.9%	77,755	52,459	48.2%	218,612
Short-Term Interest Rate Options - OBX									
	2,447	1,102	122.1%	995	145.9%	2,003	1,150	74.2%	5,607
Bond Futures									
CGZ	1	0		31	-96.8%	13	0		10
CGF	0	0		0		0	0		0
CGB	26,307	17,458	50.7%	41,950	-37.3%	29,450	23,108	27.4%	103,163
LGB	0	0		0		0	0		0
Total	26,308	17,458	50.7%	41,981	-37.3%	29,463	23,108	27.5%	103,173
Bond Options - OGB									
	0	0		147	-100.0%	52	49	6.1%	159
Index Futures									
SXF	26,196	21,178	23.7%	9,945	163.4%	15,033	14,641	2.7%	64,350
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		4
SXA	0	0		0		0	0		0
SXB	0	0		0		0	0		0
SXH	0	0		0		0	0		0
SXY	0	0		0		0	0		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	26,196	21,178	23.7%	9,945	163.4%	15,033	14,641	2.7%	64,354
Index Options									
SXJ	0	0		0		0	0		0
SXO	365	470	-22.3%	682	-46.5%	450	239	88.3%	1,225
SXV	0	0		0		0	0		0
Total	365	470	-22.3%	682	-46.5%	450	239	88.3%	1,225
Other Options									
	0	1,376	-100.0%	0		0	1,315	-100.0%	1,732
Other Derivatives									
	0	0		0		0	0		2
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	11,526	11,390	1.2%	10,380	11.0%	13,360	9,544	40.0%	52,664
Share Futures									
	0	0		0		0	0		0
Equity Options									
	91,819	52,631	74.5%	99,617	-7.8%	95,985	57,952	65.6%	259,222
Currency Options - USX									
	89	59	50.8%	38	134.2%	72	65	10.8%	283
Total Futures	142,081	101,547	39.9%	129,864	9.4%	122,251	90,208	35.5%	386,139

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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