

MONTRÉAL EXCHANGE

Statistics



May 2003

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST				TRANSACTIONS			
	May 2003	May 2002	% CHG	Apr 2003	% CHG	2003	2002	% CHG	Total 2002	May 2003	May 2002	% CHG	Apr 2003	% CHG	May 2003	YTD 2003
Short-Term Interest Rate Futures																
BAX	608,090	442,699	37.4%	594,920	2.2%	2,818,715	2,034,058	38.6%	4,789,319	284,767	185,354	53.6%	237,176	20.1%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	1,325	305	334.4%	4,549	-70.9%	6,607	1,844	258.3%	10,591	118	420	-71.9%	2,749	-95.7%	0	0
Total	609,415	443,004	37.6%	599,469	1.7%	2,825,322	2,035,902	38.8%	4,799,910	284,885	185,774	53.4%	239,925	18.7%	0	0
Short-Term Interest Rate Options - OBX	43,315	3,675	1078.6%	40,720	6.4%	179,840	19,800	808.3%	57,950	105,655	14,810	613.4%	93,030	13.6%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0	0		0		0	0
CGF	0	0		0		0	0		0	0	0		0		0	0
CGB	284,372	243,719	16.7%	187,240	51.9%	1,157,209	775,753	49.2%	1,803,420	97,118	73,345	32.4%	83,680	16.1%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	284,372	243,719	16.7%	187,240	51.9%	1,157,209	775,753	49.2%	1,803,420	97,118	73,345	32.4%	83,680	16.1%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	56,314	52,334	7.6%	54,687	3.0%	524,761	427,631	22.7%	1,450,860	84,540	68,580	23.3%	81,428	3.8%	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	0	0		0		0	0		0	0	0		0		0	0
SXA	4	163	-97.5%	76	-94.7%	743	203	266.0%	739	192	100	92.0%	189	1.6%	0	0
SXB	0	87	-100.0%	0		50	167	-70.1%	187	0	125	-100.0%	0		0	0
SXH	605	0		0		2,983	10	29730.0%	7,071	704	0		1,189	-40.8%	0	0
SXY	0	0		135	-100.0%	284	20	1320.0%	85	172	0		172	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	56,923	52,584	8.3%	54,898	3.7%	528,821	428,031	23.5%	1,458,942	85,608	68,805	24.4%	82,978	3.2%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	2,109	2,381	-11.4%	2,798	-24.6%	13,897	20,066	-30.7%	47,749	5,945	4,678	27.1%	5,704	4.2%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	2,109	2,381	-11.4%	2,798	-24.6%	13,897	20,066	-30.7%	47,749	5,945	4,678	27.1%	5,704	4.2%	0	0
Other Options	63,271	20,000	216.4%	74,971	-15.6%	586,603	218,227	168.8%	918,046	238,077	87,051	173.5%	311,762	-23.6%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	23,523	7,383	218.6%	7,815	201.0%	75,599	47,990	57.5%	237,325	39,163	20,446	91.5%	22,642	73.0%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	478,646	460,098	4.0%	433,984	10.3%	2,400,016	2,582,301	-7.1%	6,177,209	729,905	735,053	-0.7%	584,879	24.8%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	950,710	739,307	28.6%	841,607	13.0%	4,511,352	3,239,686	39.3%	8,062,272	467,611	327,924	42.6%	406,583	15.0%	0	0
Total Options	610,864	493,537	23.8%	560,288	9.0%	3,255,955	2,888,384	12.7%	7,438,279	1,118,745	862,038	29.8%	1,018,017	9.9%	0	0
GRAND TOTAL	1,561,574	1,232,844	26.7%	1,401,895	11.4%	7,767,307	6,128,070	26.7%	15,500,551	1,586,356	1,189,962	33.3%	1,424,600	11.4%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2003	May 2002	% CHG	Apr 2003	% CHG	2003	2002	% CHG	Total 2002
Short-Term Interest Rate Futures									
BAX	28,957	20,123	43.9%	28,330	2.2%	26,806	19,242	39.3%	45,752
CRA	0	0		0		0	0		0
Others	63	14	350.0%	217	-71.0%	63	18	250.0%	121
Total	29,020	20,137	44.1%	28,547	1.7%	26,869	19,260	39.5%	45,873
Short-Term Interest Rate Options - OBX	2,063	167	1135.3%	1,939	6.4%	1,725	187	822.5%	555
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	13,542	11,078	22.2%	8,916	51.9%	11,113	7,339	51.4%	17,273
LGB	0	0		0		0	0		0
Total	13,542	11,078	22.2%	8,916	51.9%	11,113	7,339	51.4%	17,273
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	2,682	2,379	12.7%	2,604	3.0%	4,986	4,110	21.3%	14,096
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	7	-100.0%	4	-100.0%	7	5	40.0%	11
SXB	0	4	-100.0%	0		0	9	-100.0%	9
SXH	29	0		0		28	1	2700.0%	72
SXY	0	0		6	-100.0%	3	2	50.0%	3
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	2,711	2,390	13.4%	2,614	3.7%	5,024	4,127	21.7%	14,191
Index Options									
SXJ	0	0		0		0	0		0
SXO	100	108	-7.4%	133	-24.8%	132	190	-30.5%	456
SXV	0	0		0		0	0		0
Total	100	108	-7.4%	133	-24.8%	132	190	-30.5%	456
Other Options	1,290	0		1,180	9.3%	1,013	0		723
ETF Futures	0	0		0		0	0		0
ETF Options	1,120	336	233.3%	519	115.8%	757	458	65.3%	2,272
Share Futures	0	0		0		0	0		0
Equity Options	22,793	0		20,666	10.3%	19,130	0		25,639
Currency Options - USX	0	0		0		0	0		0
Total Futures	45,273	33,605	34.7%	40,077	13.0%	43,006	30,726	40.0%	77,337
Total Options	27,366	611	4378.9%	24,437	12.0%	22,757	835	2625.4%	29,645
GRAND TOTAL	72,639	34,216	112.3%	64,514	12.6%	65,763	31,561	108.4%	106,982

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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