

MONTRÉAL EXCHANGE

Statistics



Jun 2003

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Jun 2003	Jun 2002	% CHG	May 2003	% CHG	2003	2002	% CHG	Total 2002	Jun 2003	Jun 2002	% CHG	May 2003	% CHG	Jun 2003	YTD 2003
Short-Term Interest Rate Futures																
BAX	660,274	384,080	71.9%	608,090	8.6%	3,478,989	2,418,138	43.9%	4,789,319	209,435	167,102	25.3%	284,767	-26.5%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	2	2,813	-99.9%	1,325	-99.8%	6,609	4,657	41.9%	10,591	0	2,564	-100.0%	118	-100.0%	0	0
Total	660,276	386,893	70.7%	609,415	8.3%	3,485,598	2,422,795	43.9%	4,799,910	209,435	169,666	23.4%	284,885	-26.5%	0	0
Short-Term Interest Rate Options - OBX	50,404	3,350	1404.6%	43,315	16.4%	230,244	23,150	894.6%	57,950	70,737	9,825	620.0%	105,655	-33.0%	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	170,554	115,955	47.1%	284,372	-40.0%	1,327,763	891,708	48.9%	1,803,420	60,834	70,207	-13.4%	97,118	-37.4%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	170,554	115,955	47.1%	284,372	-40.0%	1,327,763	891,708	48.9%	1,803,420	60,834	70,207	-13.4%	97,118	-37.4%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	273,711	200,182	36.7%	56,314	386.0%	798,472	627,813	27.2%	1,450,860	88,109	67,949	29.7%	84,540	4.2%	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	236	392	-39.8%	4	5800.0%	979	595	64.5%	739	117	119	-1.7%	192	-39.1%	0	0
SXB	35	0		0		85	167	-49.1%	187	35	0		0		0	0
SXH	1,807	1,375	31.4%	605	198.7%	4,790	1,385	245.8%	7,071	25	1,375	-98.2%	704	-96.4%	0	0
SXY	132	0		0		416	20	1980.0%	85	132	0		172	-23.3%	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	275,921	201,949	36.6%	56,923	384.7%	804,742	629,980	27.7%	1,458,942	88,418	69,443	27.3%	85,608	3.3%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	4,237	4,181	1.3%	2,109	100.9%	18,134	24,247	-25.2%	47,749	5,351	4,702	13.8%	5,945	-10.0%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	4,237	4,181	1.3%	2,109	100.9%	18,134	24,247	-25.2%	47,749	5,351	4,702	13.8%	5,945	-10.0%	0	0
Other Options	33,328	2,800	1090.3%	63,271	-47.3%	619,931	221,027	180.5%	918,046	197,367	89,851	119.7%	238,077	-17.1%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	28,860	22,264	29.6%	23,523	22.7%	104,459	70,254	48.7%	237,325	44,517	23,637	88.3%	39,163	13.7%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	467,093	417,035	12.0%	478,646	-2.4%	2,867,109	2,999,336	-4.4%	6,177,209	723,525	689,766	4.9%	729,905	-0.9%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	1,106,751	704,797	57.0%	950,710	16.4%	5,618,103	3,944,483	42.4%	8,062,272	358,687	309,316	16.0%	467,611	-23.3%	0	0
Total Options	583,922	449,630	29.9%	610,864	-4.4%	3,839,877	3,338,014	15.0%	7,438,279	1,041,497	817,781	27.4%	1,118,745	-6.9%	0	0
GRAND TOTAL	1,690,673	1,154,427	46.5%	1,561,574	8.3%	9,457,980	7,282,497	29.9%	15,500,551	1,400,184	1,127,097	24.2%	1,586,356	-11.7%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2003	Jun 2002	% CHG	May 2003	% CHG	2003	2002	% CHG	Total 2002
Short-Term Interest Rate Futures									
BAX	31,442	19,204	63.7%	28,957	8.6%	27,578	19,236	43.4%	38,127
CRA	0	0		0		0	0		0
Others	0	238	-100.0%	63	-100.0%	53	54	-1.9%	101
Total	31,442	19,442	61.7%	29,020	8.3%	27,631	19,290	43.2%	38,228
Short-Term Interest Rate Options - OBX	2,400	168	1328.6%	2,063	16.3%	1,838	184	898.9%	462
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	8,122	5,798	40.1%	13,542	-40.0%	10,615	7,082	49.9%	14,394
LGB	0	0		0		0	0		0
Total	8,122	5,798	40.1%	13,542	-40.0%	10,615	7,082	49.9%	14,394
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	13,034	10,009	30.2%	2,682	386.0%	6,327	5,093	24.2%	11,747
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	11	20	-45.0%	0		8	8	0.0%	9
SXB	2	0		0		1	7	-85.7%	7
SXH	86	69	24.6%	29	196.6%	38	12	216.7%	60
SXY	6	0		0		3	2	50.0%	2
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	13,139	10,098	30.1%	2,711	384.7%	6,377	5,122	24.5%	11,825
Index Options									
SXJ	0	0		0		0	0		0
SXO	202	209	-3.3%	100	102.0%	144	194	-25.8%	380
SXV	0	0		0		0	0		0
Total	202	209	-3.3%	100	102.0%	144	194	-25.8%	380
Other Options	1,349	0		1,290	4.6%	1,069	0		602
ETF Futures	0	0		0		0	0		0
ETF Options	1,374	1,113	23.5%	1,120	22.7%	858	568	51.1%	1,893
Share Futures	0	0		0		0	0		0
Equity Options	22,243	0		22,793	-2.4%	19,649	0		21,366
Currency Options - USX	0	0		0		0	0		0
Total Futures	52,703	35,338	49.1%	45,273	16.4%	44,623	31,494	41.7%	64,447
Total Options	27,568	1,490	1750.2%	27,366	0.7%	23,558	946	2390.3%	24,703
GRAND TOTAL	80,271	36,828	118.0%	72,639	10.5%	68,181	32,440	110.2%	89,150

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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