

MONTRÉAL EXCHANGE

Statistics



Aug 2003

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Aug 2003	Aug 2002	% CHG	Jul 2003	% CHG	2003	2002	% CHG	Total 2002	Aug 2003	Aug 2002	% CHG	Jul 2003	% CHG	Aug 2003	YTD 2003
Short-Term Interest Rate Futures																
BAX	409,780	389,508	5.2%	536,162	-23.6%	4,424,931	3,293,977	34.3%	4,789,319	251,310	180,204	39.5%	254,145	-1.1%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	19	1,407	-98.6%	3	533.3%	6,631	7,065	-6.1%	9,822	22	2,995	-99.3%	3	633.3%	0	0
Total	409,799	390,915	4.8%	536,165	-23.6%	4,431,562	3,301,042	34.2%	4,799,141	251,332	183,199	37.2%	254,148	-1.1%	0	0
Short-Term Interest Rate Options - OBX	21,746	4,900	343.8%	13,330	63.1%	265,320	36,700	622.9%	57,950	84,045	16,325	414.8%	69,249	21.4%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0	0	0	0		0	0
CGF	0	0		0		0	0		0	0	0	0	0		0	0
CGB	191,157	223,967	-14.6%	152,167	25.6%	1,671,087	1,230,718	35.8%	1,803,420	56,164	78,196	-28.2%	62,974	-10.8%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	191,157	223,967	-14.6%	152,167	25.6%	1,671,087	1,230,718	35.8%	1,803,420	56,164	78,196	-28.2%	62,974	-10.8%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	65,409	65,977	-0.9%	68,049	-3.9%	931,930	779,050	19.6%	1,450,860	96,664	69,932	38.2%	90,076	7.3%	0	0
SXM	0	0		0		0	0		0	0	0	0	0		0	0
SEG	0	0		0		0	0		0	0	0	0	0		0	0
SDV	0	0		0		0	0		0	0	0	0	0		0	0
SMJ	0	0		0		0	0		0	0	0	0	0		0	0
SCF	0	0		0		0	0		0	0	0	0	0		0	0
SXA	12	0		6	100.0%	997	727	37.1%	739	123	44	179.5%	123	0.0%	0	0
SXB	25	0		0		110	167	-34.1%	187	60	0	35	71.4%	0	0	0
SXH	0	0		0		4,790	1,385	245.8%	7,071	25	1,375	-98.2%	25	0.0%	0	0
SXY	0	0		0		416	70	494.3%	85	132	50	164.0%	132	0.0%	0	0
SXK	0	0		0		0	0		0	0	0	0	0		0	0
SXU	0	0		0		0	0		0	0	0	0	0		0	0
Total	65,446	65,977	-0.8%	68,055	-3.8%	938,243	781,399	20.1%	1,458,942	97,004	71,401	35.9%	90,391	7.3%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	4,260	4,092	4.1%	5,345	-20.3%	27,739	35,428	-21.7%	47,749	6,548	6,341	3.3%	6,249	4.8%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	4,260	4,092	4.1%	5,345	-20.3%	27,739	35,428	-21.7%	47,749	6,548	6,341	3.3%	6,249	4.8%	0	0
Other Options	54,530	238,825	-77.2%	87,563	-37.7%	762,024	554,252	37.5%	918,046	156,617	218,836	-28.4%	149,540	4.7%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	36,008	26,270	37.1%	17,997	100.1%	158,464	117,620	34.7%	237,325	69,074	33,498	106.2%	53,791	28.4%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	404,317	472,336	-14.4%	551,633	-26.7%	3,823,059	3,975,877	-3.8%	6,177,209	788,887	541,058	45.8%	756,411	4.3%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	666,402	680,859	-2.1%	756,387	-11.9%	7,040,892	5,313,159	32.5%	8,061,503	404,500	332,796	21.5%	407,513	-0.7%	0	0
Total Options	520,861	746,423	-30.2%	675,868	-22.9%	5,036,606	4,719,877	6.7%	7,438,279	1,105,171	816,058	35.4%	1,035,240	6.8%	0	0
GRAND TOTAL	1,187,263	1,427,282	-16.8%	1,432,255	-17.1%	12,077,498	10,033,036	20.4%	15,499,782	1,509,671	1,148,854	31.4%	1,442,753	4.6%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2003	Aug 2002	% CHG	Jul 2003	% CHG	2003	2002	% CHG	Total 2002
Short-Term Interest Rate Futures									
BAX	20,489	18,548	10.5%	24,371	-15.9%	26,291	19,509	34.8%	28,595
CRA	0	0		0		0	0		0
Others	0	68	-100.0%	0		39	55	-29.1%	71
Total	20,489	18,616	10.1%	24,371	-15.9%	26,330	19,564	34.6%	28,666
Short-Term Interest Rate Options - OBX	1,087	233	366.5%	606	79.4%	1,590	216	636.1%	347
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	9,558	10,665	-10.4%	6,917	38.2%	10,020	7,298	37.3%	10,796
LGB	0	0		0		0	0		0
Total	9,558	10,665	-10.4%	6,917	38.2%	10,020	7,298	37.3%	10,796
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	3,270	3,142	4.1%	3,093	5.7%	5,541	4,697	18.0%	8,810
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	1	0		0		6	7	-14.3%	7
SXB	1	0		0		1	5	-80.0%	6
SXH	0	0		0		29	9	222.2%	45
SXY	0	0		0		2	2	0.0%	2
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	3,272	3,142	4.1%	3,093	5.8%	5,579	4,720	18.2%	8,870
Index Options									
SXJ	0	0		0		0	0		0
SXO	213	195	9.2%	243	-12.3%	165	210	-21.4%	285
SXV	0	0		0		0	0		0
Total	213	195	9.2%	243	-12.3%	165	210	-21.4%	285
Other Options	676	658	2.7%	1,139	-40.6%	1,029	82	1154.9%	452
ETF Futures	0	0		0		0	0		0
ETF Options	1,800	1,251	43.9%	818	120.0%	971	702	38.3%	1,420
Share Futures	0	0		0		0	0		0
Equity Options	20,216	22,492	-10.1%	25,074	-19.4%	20,398	2,812	625.4%	16,024
Currency Options - USX	0	0		0		0	0		0
Total Futures	33,319	32,423	2.8%	34,381	-3.1%	41,929	31,582	32.8%	48,332
Total Options	23,992	24,829	-3.4%	27,880	-13.9%	24,153	4,022	500.5%	18,528
GRAND TOTAL	57,311	57,252	0.1%	62,261	-8.0%	66,082	35,604	85.6%	66,860

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

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