

MONTRÉAL EXCHANGE

Statistics



Sep 2003

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Sep 2003	Sep 2002	% CHG	Aug 2003	% CHG	2003	2002	% CHG	Total 2002	Sep 2003	Sep 2002	% CHG	Aug 2003	% CHG	Sep 2003	YTD 2003
Short-Term Interest Rate Futures																
BAX	591,749	417,130	41.9%	409,780	44.4%	5,016,680	3,711,107	35.2%	4,789,319	230,217	162,721	41.5%	251,310	-8.4%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	32	1,337	-97.6%	19	68.4%	6,663	8,402	-20.7%	9,822	26	1,891	-98.6%	22	18.2%	0	0
Total	591,781	418,467	41.4%	409,799	44.4%	5,023,343	3,719,509	35.1%	4,799,141	230,243	164,612	39.9%	251,332	-8.4%	0	0
Short-Term Interest Rate Options - OBX	22,300	4,850	359.8%	21,746	2.5%	287,620	41,550	592.2%	57,950	39,999	14,950	167.6%	84,045	-52.4%	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	154,660	120,794	28.0%	191,157	-19.1%	1,825,747	1,351,512	35.1%	1,803,420	66,035	80,184	-17.6%	56,164	17.6%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	154,660	120,794	28.0%	191,157	-19.1%	1,825,747	1,351,512	35.1%	1,803,420	66,035	80,184	-17.6%	56,164	17.6%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	290,248	244,890	18.5%	65,409	343.7%	1,222,178	1,023,940	19.4%	1,450,860	88,234	74,718	18.1%	96,664	-8.7%	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	233	0		12	1841.7%	1,230	727	69.2%	739	116	0		123	-5.7%	0	0
SXB	0	0		25	-100.0%	110	167	-34.1%	187	0	0		60	-100.0%	0	0
SXH	1,100	2,750	-60.0%	0		5,890	4,135	42.4%	7,071	500	1,375	-63.6%	25	1900.0%	0	0
SXY	0	0		0		416	70	494.3%	85	0	0		132	-100.0%	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	291,581	247,640	17.7%	65,446	345.5%	1,229,824	1,029,039	19.5%	1,458,942	88,850	76,093	16.8%	97,004	-8.4%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	4,591	3,935	16.7%	4,260	7.8%	32,330	39,363	-17.9%	47,749	4,677	5,053	-7.4%	6,548	-28.6%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	4,591	3,935	16.7%	4,260	7.8%	32,330	39,363	-17.9%	47,749	4,677	5,053	-7.4%	6,548	-28.6%	0	0
Other Options	100,082	141,842	-29.4%	54,530	83.5%	862,106	696,094	23.8%	918,046	184,547	203,028	-9.1%	156,617	17.8%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	32,221	38,306	-15.9%	34,131	-5.6%	184,242	155,926	18.2%	237,325	63,786	41,429	54.0%	65,408	-2.5%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	631,112	473,534	33.3%	404,317	56.1%	4,454,171	4,449,411	0.1%	6,177,209	807,105	759,351	6.3%	788,887	2.3%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	1,038,022	786,901	31.9%	666,402	55.8%	8,078,914	6,100,060	32.4%	8,061,503	385,128	320,889	20.0%	404,500	-4.8%	0	0
Total Options	790,306	662,467	19.3%	518,984	52.3%	5,820,469	5,382,344	8.1%	7,438,279	1,100,114	1,023,811	7.5%	1,101,505	-0.1%	0	0
GRAND TOTAL	1,828,328	1,449,368	26.1%	1,185,386	54.2%	13,899,383	11,482,404	21.0%	15,499,782	1,485,242	1,344,700	10.5%	1,506,005	-1.4%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2003	Sep 2002	% CHG	Aug 2003	% CHG	2003	2002	% CHG	Total 2002
Short-Term Interest Rate Futures									
BAX	28,179	20,856	35.1%	20,489	37.5%	26,501	19,659	34.8%	25,418
CRA	0	0		0		0	0		0
Others	2	67	-97.0%	0		35	57	-38.6%	63
Total	28,181	20,923	34.7%	20,489	37.5%	26,536	19,716	34.6%	25,481
Short-Term Interest Rate Options - OBX	1,062	242	338.8%	1,087	-2.3%	1,531	219	599.1%	308
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	7,365	6,040	21.9%	9,558	-22.9%	9,725	7,158	35.9%	9,596
LGB	0	0		0		0	0		0
Total	7,365	6,040	21.9%	9,558	-22.9%	9,725	7,158	35.9%	9,596
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	13,821	12,244	12.9%	3,270	322.7%	6,461	5,536	16.7%	7,831
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	0		1	1000.0%	6	6	0.0%	6
SXB	0	0		1	-100.0%	1	5	-80.0%	5
SXH	52	138	-62.3%	0		31	23	34.8%	40
SXY	0	0		0		2	1	100.0%	1
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	13,884	12,382	12.1%	3,272	324.3%	6,501	5,571	16.7%	7,883
Index Options									
SXJ	0	0		0		0	0		0
SXO	219	197	11.2%	213	2.8%	171	208	-17.8%	253
SXV	0	0		0		0	0		0
Total	219	197	11.2%	213	2.8%	171	208	-17.8%	253
Other Options	1,668	792	110.6%	676	146.7%	1,100	161	583.2%	402
ETF Futures	0	0		0		0	0		0
ETF Options	1,535	1,915	-19.8%	1,800	-14.7%	1,036	837	23.8%	1,262
Share Futures	0	0		0		0	0		0
Equity Options	30,053	23,677	26.9%	20,216	48.7%	21,471	5,130	318.5%	14,244
Currency Options - USX	0	0		0		0	0		0
Total Futures	49,430	39,345	25.6%	33,319	48.4%	42,762	32,445	31.8%	42,960
Total Options	34,537	26,823	28.8%	23,992	44.0%	25,309	6,555	286.1%	16,469
GRAND TOTAL	83,967	66,168	26.9%	57,311	46.5%	68,071	39,000	74.5%	59,429

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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