

MONTRÉAL EXCHANGE

Statistics



Nov 2003

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Nov 2003	Nov 2002	% CHG	Oct 2003	% CHG	2003	2002	% CHG	Total 2002	Nov 2003	Nov 2002	% CHG	Oct 2003	% CHG	Nov 2003	YTD 2003
Short-Term Interest Rate Futures																
BAX	528,805	318,458	66.1%	554,917	-4.7%	6,100,402	4,486,171	36.0%	4,789,319	190,974	185,010	3.2%	207,711	-8.1%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	2,015	382	427.5%	1,832	10.0%	10,510	9,566	9.9%	9,822	78	712	-89.0%	1,848	-95.8%	0	0
Total	530,820	318,840	66.5%	556,749	-4.7%	6,110,912	4,495,737	35.9%	4,799,141	191,052	185,722	2.9%	209,559	-8.8%	0	0
Short-Term Interest Rate Options - OBX	20,850	2,250	826.7%	17,325	20.3%	325,795	48,050	578.0%	57,950	52,991	18,100	192.8%	41,121	28.9%	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	257,131	218,658	17.6%	166,458	54.5%	2,249,336	1,713,938	31.2%	1,803,420	81,547	71,190	14.5%	57,049	42.9%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	257,131	218,658	17.6%	166,458	54.5%	2,249,336	1,713,938	31.2%	1,803,420	81,547	71,190	14.5%	57,049	42.9%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	59,601	76,689	-22.3%	72,619	-17.9%	1,354,398	1,211,422	11.8%	1,450,860	104,781	73,136	43.3%	97,973	6.9%	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	0	9	-100.0%	3	-100.0%	1,233	736	67.5%	739	119	3	3866.7%	119	0.0%	0	0
SXB	0	0		0		110	187	-41.2%	187	0	20	-100.0%	0		0	0
SXH	0	0		0		5,890	4,135	42.4%	7,071	500	1,375	-63.6%	500	0.0%	0	0
SXY	12	0		24	-50.0%	452	70	545.7%	85	36	0		24	50.0%	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	59,613	76,698	-22.3%	72,646	-17.9%	1,362,083	1,216,550	12.0%	1,458,942	105,436	74,534	41.5%	98,616	6.9%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	1,381	1,617	-14.6%	2,467	-44.0%	36,178	43,702	-17.2%	47,749	3,291	5,429	-39.4%	3,677	-10.5%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,381	1,617	-14.6%	2,467	-44.0%	36,178	43,702	-17.2%	47,749	3,291	5,429	-39.4%	3,677	-10.5%	0	0
Other Options	25,531	116,369	-78.1%	26,511	-3.7%	914,148	848,917	7.7%	918,046	207,142	259,220	-20.1%	196,293	5.5%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	30,107	15,737	91.3%	30,261	-0.5%	248,062	216,378	14.6%	237,325	59,944	36,036	66.3%	63,055	-4.9%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	466,303	542,853	-14.1%	630,872	-26.1%	5,551,346	5,668,125	-2.1%	6,177,209	739,644	814,419	-9.2%	757,427	-2.3%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	847,564	614,196	38.0%	795,853	6.5%	9,722,331	7,426,225	30.9%	8,061,503	378,035	331,446	14.1%	365,224	3.5%	0	0
Total Options	544,172	678,826	-19.8%	707,436	-23.1%	7,075,529	6,825,172	3.7%	7,438,279	1,063,012	1,133,204	-6.2%	1,061,573	0.1%	0	0
GRAND TOTAL	1,391,736	1,293,022	7.6%	1,503,289	-7.4%	16,797,860	14,251,397	17.9%	15,499,782	1,441,047	1,464,650	-1.6%	1,426,797	1.0%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2003	Nov 2002	% CHG	Oct 2003	% CHG	2003	2002	% CHG	Total 2002
Short-Term Interest Rate Futures									
BAX	27,832	15,923	74.8%	25,224	10.3%	26,506	19,419	36.5%	20,797
CRA	0	0		0		0	0		0
Others	101	19	431.6%	83	21.7%	45	51	-11.8%	52
Total	27,933	15,942	75.2%	25,307	10.4%	26,551	19,470	36.4%	20,849
Short-Term Interest Rate Options - OBX	1,097	112	879.5%	788	39.2%	1,424	207	587.9%	252
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	13,533	10,933	23.8%	7,566	78.9%	9,875	7,445	32.6%	7,852
LGB	0	0		0		0	0		0
Total	13,533	10,933	23.8%	7,566	78.9%	9,875	7,445	32.6%	7,852
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	2,980	3,652	-18.4%	3,301	-9.7%	5,857	5,319	10.1%	6,407
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	0		0		5	5	0.0%	5
SXB	0	0		0		0	4	-100.0%	4
SXH	0	0		0		25	19	31.6%	33
SXY	1	0		1	0.0%	2	1	100.0%	1
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	2,981	3,652	-18.4%	3,302	-9.7%	5,889	5,348	10.1%	6,450
Index Options									
SXJ	0	0		0		0	0		0
SXO	69	77	-10.4%	112	-38.4%	156	189	-17.5%	207
SXV	0	0		0		0	0		0
Total	69	77	-10.4%	112	-38.4%	156	189	-17.5%	207
Other Options	1,277	745	71.4%	1,205	6.0%	1,126	271	315.5%	329
ETF Futures	0	0		0		0	0		0
ETF Options	1,505	749	100.9%	1,377	9.3%	1,109	938	18.2%	1,033
Share Futures	0	0		0		0	0		0
Equity Options	23,315	25,850	-9.8%	28,676	-18.7%	22,293	9,340	138.7%	11,654
Currency Options - USX	0	0		0		0	0		0
Total Futures	44,447	30,527	45.6%	36,175	22.9%	42,315	32,263	31.2%	35,151
Total Options	27,263	27,533	-1.0%	32,158	-15.2%	26,108	10,945	138.5%	13,475
GRAND TOTAL	71,710	58,060	23.5%	68,333	4.9%	68,423	43,208	58.4%	48,626

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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