

MONTRÉAL EXCHANGE

Statistics



Jan 2004

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Jan 2004	Jan 2003	% CHG	Dec 2003	% CHG	2004	2003	% CHG	Total 2003	Jan 2004	Jan 2003	% CHG	Dec 2003	% CHG	Jan 2004	YTD 2004
Short-Term Interest Rate Futures																
BAX	609,753	605,358	0.7%	478,049	27.6%	609,753	605,358	0.7%	6,578,451	263,523	218,534	20.6%	187,905	40.2%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	1,497	80	1771.2%	43	3381.4%	1,497	80	1771.2%	9,809	32	0	17	88.2%	0	0	
Total	611,250	605,438	1.0%	478,092	27.9%	611,250	605,438	1.0%	6,588,260	263,555	218,534	20.6%	187,922	40.2%	0	0
Short-Term Interest Rate Options - OBX	26,250	22,200	18.2%	15,450	69.9%	26,250	22,200	18.2%	341,245	49,587	32,325	53.4%	31,572	57.1%	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	144,101	149,036	-3.3%	147,783	-2.5%	144,101	149,036	-3.3%	2,397,119	88,800	77,659	14.3%	77,177	15.1%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	144,101	149,036	-3.3%	147,783	-2.5%	144,101	149,036	-3.3%	2,397,119	88,800	77,659	14.3%	77,177	15.1%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0	0	0		0	0
Index Futures																
SXF	92,519	98,603	-6.2%	327,596	-71.8%	92,519	98,603	-6.2%	1,681,994	108,623	68,465	58.7%	106,641	1.9%	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	131	370	-64.6%	221	-40.7%	131	370	-64.6%	1,454	20	236	-91.5%	104	-80.8%	0	0
SXB	12	50	-76.0%	0		12	50	-76.0%	110	0	50	-100.0%	0		0	0
SXH	535	0		1,000	-46.5%	535	0		6,890	25	1,375	-98.2%	500	-95.0%	0	0
SXY	110	0		0		110	0		452	110	0	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	93,307	99,023	-5.8%	328,817	-71.6%	93,307	99,023	-5.8%	1,690,900	108,778	70,126	55.1%	107,245	1.4%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	2,472	3,815	-35.2%	2,043	21.0%	2,472	3,815	-35.2%	38,221	2,281	6,866	-66.8%	1,285	77.5%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	2,472	3,815	-35.2%	2,043	21.0%	2,472	3,815	-35.2%	38,221	2,281	6,866	-66.8%	1,285	77.5%	0	0
Other Options	85,213	328,940	-74.1%	25,735	231.1%	85,213	328,940	-74.1%	939,883	250,430	386,764	-35.2%	216,993	15.4%	0	0
ETF Futures	0	0		0		0	0		0	0	0	0	0		0	0
ETF Options	34,849	9,178	279.7%	33,872	2.9%	34,849	9,178	279.7%	281,934	63,011	22,744	177.0%	47,782	31.9%	0	0
Share Futures	0	0		0		0	0		0	0	0	0	0		0	0
Equity Options	1,121,065	650,823	72.3%	502,527	123.1%	1,121,065	650,823	72.3%	6,053,873	827,017	697,574	18.6%	687,411	20.3%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0	0	0		0	0
Total Futures	848,658	853,497	-0.6%	954,692	-11.1%	848,658	853,497	-0.6%	10,676,279	461,133	366,319	25.9%	372,344	23.8%	0	0
Total Options	1,269,849	1,014,956	25.1%	579,627	119.1%	1,269,849	1,014,956	25.1%	7,655,156	1,192,326	1,146,273	4.0%	985,043	21.0%	0	0
GRAND TOTAL	2,118,507	1,868,453	13.4%	1,534,319	38.1%	2,118,507	1,868,453	13.4%	18,331,435	1,653,459	1,512,592	9.3%	1,357,387	21.8%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2004	Jan 2003	% CHG	Dec 2003	% CHG	2004	2003	% CHG	Total 2003
Short-Term Interest Rate Futures									
BAX	29,036	27,516	5.5%	22,764	27.6%	29,036	27,516	5.5%	314,328
CRA	0	0		0		0	0		0
Others	71	4	1675.0%	2	3450.0%	71	4	1675.0%	468
Total	29,107	27,520	5.8%	22,766	27.9%	29,107	27,520	5.8%	314,796
Short-Term Interest Rate Options - OBX	1,250	1,009	23.9%	736	69.8%	1,250	1,009	23.9%	16,401
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	6,862	6,774	1.3%	7,037	-2.5%	6,862	6,774	1.3%	115,665
LGB	0	0		0		0	0		0
Total	6,862	6,774	1.3%	7,037	-2.5%	6,862	6,774	1.3%	115,665
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	4,406	4,482	-1.7%	15,600	-71.8%	4,406	4,482	-1.7%	80,028
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	6	17	-64.7%	11	-45.5%	6	17	-64.7%	69
SXB	1	2	-50.0%	0		1	2	-50.0%	5
SXH	25	0		48	-47.9%	25	0		328
SXY	5	0		0		5	0		22
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	4,443	4,501	-1.3%	15,659	-71.6%	4,443	4,501	-1.3%	80,452
Index Options									
SXJ	0	0		0		0	0		0
SXO	118	173	-31.8%	97	21.6%	118	173	-31.8%	1,814
SXV	0	0		0		0	0		0
Total	118	173	-31.8%	97	21.6%	118	173	-31.8%	1,814
Other Options	4,058	1,588	155.5%	1,225	231.3%	4,058	1,588	155.5%	13,606
ETF Futures	0	0		0		0	0		0
ETF Options	1,660	417	298.1%	1,612	3.0%	1,660	417	298.1%	13,803
Share Futures	0	0		0		0	0		0
Equity Options	53,384	29,582	80.5%	23,930	123.1%	53,384	29,582	80.5%	269,157
Currency Options - USX	0	0		0		0	0		0
Total Futures	40,412	38,795	4.2%	45,462	-11.1%	40,412	38,795	4.2%	510,913
Total Options	60,470	32,769	84.5%	27,600	119.1%	60,470	32,769	84.5%	314,781
GRAND TOTAL	100,882	71,564	41.0%	73,062	38.1%	100,882	71,564	41.0%	825,694

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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