

MONTRÉAL EXCHANGE

# Statistics



**Feb 2004**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Feb 2004	Feb 2003	% CHG	Jan 2004	% CHG	2004	2003	% CHG	Total 2003	Feb 2004	Feb 2003	% CHG	Jan 2004	% CHG	Feb 2004	YTD 2004
<b>Short-Term Interest Rate Futures</b>																
BAX	392,108	467,743	-16.2%	609,753	-35.7%	1,001,861	1,073,101	-6.6%	6,578,451	254,163	225,978	12.5%	263,523	-3.6%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	15	60	-75.0%	1,497	-99.0%	1,512	140	980.0%	9,809	47	0		32	46.9%	0	0
<b>Total</b>	<b>392,123</b>	<b>467,803</b>	<b>-16.2%</b>	<b>611,250</b>	<b>-35.8%</b>	<b>1,003,373</b>	<b>1,073,241</b>	<b>-6.5%</b>	<b>6,588,260</b>	<b>254,210</b>	<b>225,978</b>	<b>12.5%</b>	<b>263,555</b>	<b>-3.5%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>14,050</b>	<b>46,120</b>	<b>-69.5%</b>	<b>26,250</b>	<b>-46.5%</b>	<b>40,300</b>	<b>68,320</b>	<b>-41.0%</b>	<b>341,245</b>	<b>56,987</b>	<b>71,185</b>	<b>-19.9%</b>	<b>49,587</b>	<b>14.9%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
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	293,001	329,439	-11.1%	144,101	103.3%	437,102	478,475	-8.6%	2,397,119	104,995	112,120	-6.4%	88,800	18.2%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
<b>Total</b>	<b>293,001</b>	<b>329,439</b>	<b>-11.1%</b>	<b>144,101</b>	<b>103.3%</b>	<b>437,102</b>	<b>478,475</b>	<b>-8.6%</b>	<b>2,397,119</b>	<b>104,995</b>	<b>112,120</b>	<b>-6.4%</b>	<b>88,800</b>	<b>18.2%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	91,554	64,240	42.5%	92,519	-1.0%	184,073	162,843	13.0%	1,681,994	119,183	69,288	72.0%	108,623	9.7%	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	45	46	-2.2%	131	-65.6%	176	416	-57.7%	1,454	4	253	-98.4%	20	-80.0%	0	0
SXB	0	0		12	-100.0%	12	50	-76.0%	110	0	50	-100.0%	0		0	0
SXH	1	0		535	-99.8%	536	0		6,890	25	1,375	-98.2%	25	0.0%	0	0
SXY	174	12	1350.0%	110	58.2%	284	12	2266.7%	452	110	12	816.7%	110	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
<b>Total</b>	<b>91,774</b>	<b>64,298</b>	<b>42.7%</b>	<b>93,307</b>	<b>-1.6%</b>	<b>185,081</b>	<b>163,321</b>	<b>13.3%</b>	<b>1,690,900</b>	<b>119,322</b>	<b>70,978</b>	<b>68.1%</b>	<b>108,778</b>	<b>9.7%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	3,512	2,489	41.1%	2,472	42.1%	5,984	6,304	-5.1%	38,221	2,810	7,196	-61.0%	2,281	23.2%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
<b>Total</b>	<b>3,512</b>	<b>2,489</b>	<b>41.1%</b>	<b>2,472</b>	<b>42.1%</b>	<b>5,984</b>	<b>6,304</b>	<b>-5.1%</b>	<b>38,221</b>	<b>2,810</b>	<b>7,196</b>	<b>-61.0%</b>	<b>2,281</b>	<b>23.2%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>59,267</b>	<b>0</b>		<b>85,213</b>	<b>-30.4%</b>	<b>144,480</b>	<b>34,940</b>	<b>313.5%</b>	<b>287,713</b>	<b>170,956</b>	<b>0</b>		<b>164,880</b>	<b>3.7%</b>	<b>0</b>	<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>19,437</b>	<b>8,584</b>	<b>126.4%</b>	<b>34,849</b>	<b>-44.2%</b>	<b>54,286</b>	<b>32,212</b>	<b>68.5%</b>	<b>281,934</b>	<b>53,195</b>	<b>23,100</b>	<b>130.3%</b>	<b>63,011</b>	<b>-15.6%</b>	<b>0</b>	<b>0</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>Equity Options</b>	<b>793,538</b>	<b>361,762</b>	<b>119.4%</b>	<b>1,121,065</b>	<b>-29.2%</b>	<b>1,914,603</b>	<b>1,012,585</b>	<b>89.1%</b>	<b>6,053,873</b>	<b>871,867</b>	<b>681,960</b>	<b>27.8%</b>	<b>827,017</b>	<b>5.4%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>776,898</b>	<b>861,540</b>	<b>-9.8%</b>	<b>848,658</b>	<b>-8.5%</b>	<b>1,625,556</b>	<b>1,715,037</b>	<b>-5.2%</b>	<b>10,676,279</b>	<b>478,527</b>	<b>409,076</b>	<b>17.0%</b>	<b>461,133</b>	<b>3.8%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>889,804</b>	<b>418,955</b>	<b>112.4%</b>	<b>1,269,849</b>	<b>-29.9%</b>	<b>2,159,653</b>	<b>1,154,361</b>	<b>87.1%</b>	<b>7,002,986</b>	<b>1,155,815</b>	<b>783,441</b>	<b>47.5%</b>	<b>1,106,776</b>	<b>4.4%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>1,666,702</b>	<b>1,280,495</b>	<b>30.2%</b>	<b>2,118,507</b>	<b>-21.3%</b>	<b>3,785,209</b>	<b>2,869,398</b>	<b>31.9%</b>	<b>17,679,265</b>	<b>1,634,342</b>	<b>1,192,517</b>	<b>37.0%</b>	<b>1,567,909</b>	<b>4.2%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2004	Feb 2003	% CHG	Jan 2004	% CHG	2004	2003	% CHG	Total 2003
<b>Short-Term Interest Rate Futures</b>									
BAX	19,605	23,387	-16.2%	29,036	-32.5%	24,321	25,452	-4.4%	157,164
CRA	0	0		0		0	0		0
Others	1	3	-66.7%	71	-98.6%	36	3	1100.0%	234
<b>Total</b>	<b>19,606</b>	<b>23,390</b>	<b>-16.2%</b>	<b>29,107</b>	<b>-32.6%</b>	<b>24,357</b>	<b>25,455</b>	<b>-4.3%</b>	<b>157,398</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>702</b>	<b>2,306</b>	<b>-69.6%</b>	<b>1,250</b>	<b>-43.8%</b>	<b>976</b>	<b>1,658</b>	<b>-41.1%</b>	<b>8,201</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	14,650	16,472	-11.1%	6,862	113.5%	10,756	11,623	-7.5%	57,832
LGB	0	0		0		0	0		0
<b>Total</b>	<b>14,650</b>	<b>16,472</b>	<b>-11.1%</b>	<b>6,862</b>	<b>113.5%</b>	<b>10,756</b>	<b>11,623</b>	<b>-7.5%</b>	<b>57,832</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Index Futures</b>									
SXF	4,578	3,212	42.5%	4,406	3.9%	4,492	3,847	16.8%	40,014
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	2	2	0.0%	6	-66.7%	4	10	-60.0%	34
SXB	0	0		1	-100.0%	0	1	-100.0%	3
SXH	0	0		25	-100.0%	13	0		164
SXY	9	1	800.0%	5	80.0%	7	0		11
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>4,589</b>	<b>3,215</b>	<b>42.7%</b>	<b>4,443</b>	<b>3.3%</b>	<b>4,516</b>	<b>3,858</b>	<b>17.1%</b>	<b>40,226</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	176	124	41.9%	118	49.2%	147	149	-1.3%	907
SXV	0	0		0		0	0		0
<b>Total</b>	<b>176</b>	<b>124</b>	<b>41.9%</b>	<b>118</b>	<b>49.2%</b>	<b>147</b>	<b>149</b>	<b>-1.3%</b>	<b>907</b>
<b>Other Options</b>	<b>2,963</b>	<b>0</b>		<b>4,058</b>	<b>-27.0%</b>	<b>3,511</b>	<b>794</b>	<b>342.2%</b>	<b>6,803</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Options</b>	<b>972</b>	<b>429</b>	<b>126.6%</b>	<b>1,660</b>	<b>-41.4%</b>	<b>1,315</b>	<b>784</b>	<b>67.7%</b>	<b>6,902</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Equity Options</b>	<b>39,677</b>	<b>0</b>		<b>53,384</b>	<b>-25.7%</b>	<b>46,530</b>	<b>14,791</b>	<b>214.6%</b>	<b>134,578</b>
<b>Currency Options - USX</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Total Futures</b>	<b>38,845</b>	<b>43,077</b>	<b>-9.8%</b>	<b>40,412</b>	<b>-3.9%</b>	<b>39,629</b>	<b>40,936</b>	<b>-3.2%</b>	<b>255,456</b>
<b>Total Options</b>	<b>44,490</b>	<b>2,859</b>	<b>1456.1%</b>	<b>60,470</b>	<b>-26.4%</b>	<b>52,479</b>	<b>18,176</b>	<b>188.7%</b>	<b>157,391</b>
<b>GRAND TOTAL</b>	<b>83,335</b>	<b>45,936</b>	<b>81.4%</b>	<b>100,882</b>	<b>-17.4%</b>	<b>92,108</b>	<b>59,112</b>	<b>55.8%</b>	<b>412,847</b>

# Listed Products

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## 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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