

MONTRÉAL EXCHANGE

Statistics



Mar 2004

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

| | MONTHLY VOLUME | | | | YEAR-TO-DATE VOLUME | | | | MONTH END OPEN INTEREST | | | | TRANSACTIONS | | | |
|---|------------------|------------------|---------------|------------------|---------------------|------------------|------------------|---------------|-------------------------|------------------|------------------|---------------|------------------|---------------|----------|----------|
| | Mar 2004 | Mar 2003 | % CHG | Feb 2004 | % CHG | 2004 | 2003 | % CHG | Total 2003 | Mar 2004 | Mar 2003 | % CHG | Feb 2004 | % CHG | Mar 2004 | YTD 2004 |
| Short-Term Interest Rate Futures | | | | | | | | | | | | | | | | |
| BAX | 572,012 | 542,604 | 5.4% | 392,108 | 45.9% | 1,573,873 | 1,615,705 | -2.6% | 6,578,451 | 239,397 | 188,032 | 27.3% | 254,163 | -5.8% | 0 | 0 |
| CRA | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Others | 8 | 0 | | 15 | -46.7% | 1,520 | 140 | 985.7% | 9,809 | 18 | 0 | | 47 | -61.7% | 0 | 0 |
| Total | 572,020 | 542,604 | 5.4% | 392,123 | 45.9% | 1,575,393 | 1,615,845 | -2.5% | 6,588,260 | 239,415 | 188,032 | 27.3% | 254,210 | -5.8% | 0 | 0 |
| Short-Term Interest Rate Options - OBX | 16,290 | 27,485 | -40.7% | 14,050 | 15.9% | 56,590 | 95,805 | -40.9% | 341,245 | 45,450 | 73,385 | -38.1% | 56,987 | -20.2% | 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 | 174,121 | 207,122 | -15.9% | 293,001 | -40.6% | 611,223 | 685,597 | -10.8% | 2,397,119 | 99,808 | 77,898 | 28.1% | 104,995 | -4.9% | 0 | 0 |
| LGB | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Total | 174,121 | 207,122 | -15.9% | 293,001 | -40.6% | 611,223 | 685,597 | -10.8% | 2,397,119 | 99,808 | 77,898 | 28.1% | 104,995 | -4.9% | 0 | 0 |
| Bond Options - OGB | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Index Futures | | | | | | | | | | | | | | | | |
| SXF | 339,700 | 250,917 | 35.4% | 91,554 | 271.0% | 523,773 | 413,760 | 26.6% | 1,681,994 | 90,666 | 81,768 | 10.9% | 119,183 | -23.9% | 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 | 11 | 247 | -95.5% | 45 | -75.6% | 187 | 663 | -71.8% | 1,454 | 0 | 117 | -100.0% | 4 | -100.0% | 0 | 0 |
| SXB | 0 | 0 | | 0 | | 12 | 50 | -76.0% | 110 | 0 | 0 | | 0 | | 0 | 0 |
| SXH | 2 | 2,378 | -99.9% | 1 | 100.0% | 538 | 2,378 | -77.4% | 6,890 | 0 | 1,189 | -100.0% | 25 | -100.0% | 0 | 0 |
| SXY | 72 | 137 | -47.4% | 174 | -58.6% | 356 | 149 | 138.9% | 452 | 15 | 37 | -59.5% | 110 | -86.4% | 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 | 339,785 | 253,679 | 33.9% | 91,774 | 270.2% | 524,866 | 417,000 | 25.9% | 1,690,900 | 90,681 | 83,111 | 9.1% | 119,322 | -24.0% | 0 | 0 |
| Index Options | | | | | | | | | | | | | | | | |
| SXJ | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| SXO | 4,301 | 2,686 | 60.1% | 3,512 | 22.5% | 10,285 | 8,990 | 14.4% | 38,221 | 3,420 | 4,882 | -29.9% | 2,810 | 21.7% | 0 | 0 |
| SXV | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Total | 4,301 | 2,686 | 60.1% | 3,512 | 22.5% | 10,285 | 8,990 | 14.4% | 38,221 | 3,420 | 4,882 | -29.9% | 2,810 | 21.7% | 0 | 0 |
| Other Options | 67,591 | 21,186 | 219.0% | 59,267 | 14.0% | 212,071 | 56,126 | 277.8% | 287,713 | 204,929 | 108,295 | 89.2% | 170,956 | 19.9% | 0 | 0 |
| ETF Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| ETF Options | 27,746 | 12,049 | 130.3% | 19,437 | 42.7% | 82,032 | 44,261 | 85.3% | 281,934 | 47,952 | 19,925 | 140.7% | 53,195 | -9.9% | 0 | 0 |
| Share Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Equity Options | 749,402 | 474,801 | 57.8% | 793,538 | -5.6% | 2,664,005 | 1,487,386 | 79.1% | 6,053,873 | 859,087 | 654,046 | 31.3% | 871,867 | -1.5% | 0 | 0 |
| Currency Options - USX | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Total Futures | 1,085,926 | 1,003,405 | 8.2% | 776,898 | 39.8% | 2,711,482 | 2,718,442 | -0.3% | 10,676,279 | 429,904 | 349,041 | 23.2% | 478,527 | -10.2% | 0 | 0 |
| Total Options | 865,330 | 538,207 | 60.8% | 889,804 | -2.8% | 3,024,983 | 1,692,568 | 78.7% | 7,002,986 | 1,160,838 | 860,533 | 34.9% | 1,155,815 | 0.4% | 0 | 0 |
| GRAND TOTAL | 1,951,256 | 1,541,612 | 26.6% | 1,666,702 | 17.1% | 5,736,465 | 4,411,010 | 30.0% | 17,679,265 | 1,590,742 | 1,209,574 | 31.5% | 1,634,342 | -2.7% | 0 | 0 |

| | AVERAGE DAILY VOLUME | | | | | YEAR-TO-DATE VOLUME | | | |
|---|----------------------|---------------|---------------|---------------|---------------|---------------------|---------------|---------------|----------------|
| | Mar 2004 | Mar 2003 | % CHG | Feb 2004 | % CHG | 2004 | 2003 | % CHG | Total 2003 |
| Short-Term Interest Rate Futures | | | | | | | | | |
| BAX | 24,870 | 25,838 | -3.7% | 19,605 | 26.9% | 24,504 | 25,581 | -4.2% | 104,776 |
| CRA | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Others | 0 | 0 | | 1 | -100.0% | 24 | 2 | 1100.0% | 156 |
| Total | 24,870 | 25,838 | -3.7% | 19,606 | 26.8% | 24,528 | 25,583 | -4.1% | 104,932 |
| Short-Term Interest Rate Options - OBX | 708 | 1,309 | -45.9% | 702 | 0.9% | 887 | 1,541 | -42.4% | 5,467 |
| Bond Futures | | | | | | | | | |
| CGZ | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| CGF | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| CGB | 7,570 | 9,863 | -23.2% | 14,650 | -48.3% | 9,694 | 11,036 | -12.2% | 38,555 |
| LGB | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 7,570 | 9,863 | -23.2% | 14,650 | -48.3% | 9,694 | 11,036 | -12.2% | 38,555 |
| Bond Options - OGB | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Index Futures | | | | | | | | | |
| SXF | 14,770 | 11,948 | 23.6% | 4,578 | 222.6% | 7,918 | 6,547 | 20.9% | 26,676 |
| 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 | 12 | -100.0% | 2 | -100.0% | 3 | 10 | -70.0% | 23 |
| SXB | 0 | 0 | | 0 | | 0 | 1 | -100.0% | 2 |
| SXH | 0 | 113 | -100.0% | 0 | | 9 | 38 | -76.3% | 109 |
| SXY | 3 | 7 | -57.1% | 9 | -66.7% | 6 | 2 | 200.0% | 7 |
| SXK | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SXU | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 14,773 | 12,080 | 22.3% | 4,589 | 221.9% | 7,936 | 6,598 | 20.3% | 26,817 |
| Index Options | | | | | | | | | |
| SXJ | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SXO | 187 | 128 | 46.1% | 176 | 6.2% | 160 | 142 | 12.7% | 605 |
| SXV | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 187 | 128 | 46.1% | 176 | 6.2% | 160 | 142 | 12.7% | 605 |
| Other Options | 2,939 | 1,009 | 191.3% | 2,963 | -0.8% | 3,320 | 866 | 283.4% | 4,535 |
| ETF Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| ETF Options | 1,205 | 574 | 109.9% | 972 | 24.0% | 1,280 | 714 | 79.3% | 4,601 |
| Share Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Equity Options | 32,583 | 22,610 | 44.1% | 39,677 | -17.9% | 41,881 | 17,397 | 140.7% | 89,719 |
| Currency Options - USX | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total Futures | 47,213 | 47,781 | -1.2% | 38,845 | 21.5% | 42,158 | 43,217 | -2.5% | 170,304 |
| Total Options | 37,622 | 25,630 | 46.8% | 44,490 | -15.4% | 47,528 | 20,660 | 130.0% | 104,927 |
| GRAND TOTAL | 84,835 | 73,411 | 15.6% | 83,335 | 1.8% | 89,686 | 63,877 | 40.4% | 275,231 |

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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