

MONTRÉAL EXCHANGE

Statistics



May 2004

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME			MONTH END OPEN INTEREST			TRANSACTIONS						
	May 2004	May 2003	% CHG	Apr 2004	% CHG	2004	2003	% CHG	Total 2003	May 2004	May 2003	% CHG	Apr 2004	% CHG	May 2004	YTD 2004
Short-Term Interest Rate Futures																
BAX	688,031	608,090	13.1%	561,209	22.6%	2,823,113	2,818,715	0.2%	6,578,451	228,437	284,767	-19.8%	239,782	-4.7%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	0	1,245	-100.0%	5	-100.0%	1,525	5,865	-74.0%	9,809	22	100	-78.0%	23	-4.3%	0	0
Total	688,031	609,335	12.9%	561,214	22.6%	2,824,638	2,824,580	0.0%	6,588,260	228,459	284,867	-19.8%	239,805	-4.7%	0	0
Short-Term Interest Rate Options - OBX	19,050	43,315	-56.0%	19,115	-0.3%	94,755	179,840	-47.3%	341,245	73,415	105,655	-30.5%	56,490	30.0%	0	0
Bond Futures																
CGZ	43,076	0		0		43,076	0		0	5,590	0		0		0	0
CGF	0	0		0		0	0		0	0	0		0		0	0
CGB	348,272	284,372	22.5%	206,016	69.1%	1,165,511	1,157,209	0.7%	2,397,119	90,842	97,118	-6.5%	102,201	-11.1%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	391,348	284,372	37.6%	206,016	90.0%	1,208,587	1,157,209	4.4%	2,397,119	96,432	97,118	-0.7%	102,201	-5.6%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	87,847	56,314	56.0%	117,786	-25.4%	729,406	524,761	39.0%	1,681,994	87,982	84,540	4.1%	86,205	2.1%	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	16	4	300.0%	14	14.3%	217	743	-70.8%	1,454	10	192	-94.8%	1	900.0%	0	0
SXB	25	0		37	-32.4%	74	50	48.0%	110	62	0		37	67.6%	0	0
SXH	0	605	-100.0%	0		538	2,983	-82.0%	6,890	0	704	-100.0%	0		0	0
SXY	15	0		0		371	284	30.6%	452	30	172	-82.6%	15	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	87,903	56,923	54.4%	117,837	-25.4%	730,606	528,821	38.2%	1,690,900	88,084	85,608	2.9%	86,258	2.1%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	3,424	2,109	62.4%	2,573	33.1%	16,282	13,897	17.2%	38,221	4,413	5,945	-25.8%	3,389	30.2%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	3,424	2,109	62.4%	2,573	33.1%	16,282	13,897	17.2%	38,221	4,413	5,945	-25.8%	3,389	30.2%	0	0
Other Options	41,218	27,086	52.2%	52,766	-21.9%	306,055	107,983	183.4%	287,713	163,025	79,577	104.9%	228,498	-28.7%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	23,913	23,523	1.7%	17,211	38.9%	123,156	75,599	62.9%	281,934	44,265	39,163	13.0%	46,293	-4.4%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	594,684	478,646	24.2%	688,623	-13.6%	3,947,312	2,400,016	64.5%	6,053,873	906,802	729,905	24.2%	830,997	9.1%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	1,167,282	950,630	22.8%	885,067	31.9%	4,763,831	4,510,610	5.6%	10,676,279	412,975	467,593	-11.7%	428,264	-3.6%	0	0
Total Options	682,289	574,679	18.7%	780,288	-12.6%	4,487,560	2,777,335	61.6%	7,002,986	1,191,920	960,245	24.1%	1,165,667	2.3%	0	0
GRAND TOTAL	1,849,571	1,525,309	21.3%	1,665,355	11.1%	9,251,391	7,287,945	26.9%	17,679,265	1,604,895	1,427,838	12.4%	1,593,931	0.7%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2004	May 2003	% CHG	Apr 2004	% CHG	2004	2003	% CHG	Total 2003
Short-Term Interest Rate Futures									
BAX	34,402	28,957	18.8%	26,724	28.7%	26,927	26,806	0.5%	62,866
CRA	0	0		0		0	0		0
Others	0	59	-100.0%	0		14	56	-75.0%	94
Total	34,402	29,016	18.6%	26,724	28.7%	26,941	26,862	0.3%	62,960
Short-Term Interest Rate Options - OBX	952	2,063	-53.9%	910	4.6%	905	1,725	-47.5%	3,280
Bond Futures									
CGZ	2,154	0		0		431	0		0
CGF	0	0		0		0	0		0
CGB	17,414	13,542	28.6%	9,810	77.5%	11,261	11,113	1.3%	23,133
LGB	0	0		0		0	0		0
Total	19,568	13,542	44.5%	9,810	99.5%	11,692	11,113	5.2%	23,133
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	4,392	2,682	63.8%	5,609	-21.7%	6,751	4,986	35.4%	16,006
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	1	0		1	0.0%	2	7	-71.4%	14
SXB	1	0		2	-50.0%	1	0		1
SXH	0	29	-100.0%	0		5	28	-82.1%	66
SXY	1	0		0		4	3	33.3%	4
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	4,395	2,711	62.1%	5,612	-21.7%	6,763	5,024	34.6%	16,091
Index Options									
SXJ	0	0		0		0	0		0
SXO	171	100	71.0%	123	39.0%	155	132	17.4%	363
SXV	0	0		0		0	0		0
Total	171	100	71.0%	123	39.0%	155	132	17.4%	363
Other Options	2,061	1,290	59.8%	2,513	-18.0%	2,907	1,013	187.0%	2,721
ETF Futures	0	0		0		0	0		0
ETF Options	1,195	1,120	6.7%	818	46.1%	1,171	757	54.7%	2,761
Share Futures	0	0		0		0	0		0
Equity Options	29,734	22,793	30.5%	32,792	-9.3%	37,634	19,130	96.7%	53,831
Currency Options - USX	0	0		0		0	0		0
Total Futures	58,365	45,269	28.9%	42,146	38.5%	45,396	42,999	5.6%	102,184
Total Options	34,113	27,366	24.7%	37,156	-8.2%	42,772	22,757	88.0%	62,956
GRAND TOTAL	92,478	72,635	27.3%	79,302	16.6%	88,168	65,756	34.1%	165,140

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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