

MONTRÉAL EXCHANGE

Statistics



Jun 2004

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Jun 2004	Jun 2003	% CHG	May 2004	% CHG	2004	2003	% CHG	Total 2003	Jun 2004	Jun 2003	% CHG	May 2004	% CHG	Jun 2004	YTD 2004
Short-Term Interest Rate Futures																
BAX	689,118	660,274	4.4%	688,031	0.2%	3,512,231	3,478,989	1.0%	6,578,451	208,083	209,435	-0.6%	228,437	-8.9%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	25	0		0		1,550	5,865	-73.6%	9,809	20	0		22	-9.1%	0	0
Total	689,143	660,274	4.4%	688,031	0.2%	3,513,781	3,484,854	0.8%	6,588,260	208,103	209,435	-0.6%	228,459	-8.9%	0	0
Short-Term Interest Rate Options - OBX	30,250	50,404	-40.0%	19,050	58.8%	125,005	230,244	-45.7%	341,245	65,270	70,737	-7.7%	73,415	-11.1%	0	0
Bond Futures																
CGZ	42,093	0		43,076	-2.3%	85,169	0		0	6,347	0		5,590	13.5%	0	0
CGF	0	0		0		0	0		0	0	0		0		0	0
CGB	194,470	170,554	14.0%	348,272	-44.2%	1,359,981	1,327,763	2.4%	2,397,119	86,935	60,834	42.9%	90,842	-4.3%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	236,563	170,554	38.7%	391,348	-39.6%	1,445,150	1,327,763	8.8%	2,397,119	93,282	60,834	53.3%	96,432	-3.3%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	283,208	273,711	3.5%	87,847	222.4%	1,012,614	798,472	26.8%	1,681,994	95,139	88,109	8.0%	87,982	8.1%	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	43	236	-81.8%	16	168.8%	260	979	-73.4%	1,454	1	117	-99.1%	10	-90.0%	0	0
SXB	0	35	-100.0%	25	-100.0%	74	85	-12.9%	110	0	35	-100.0%	62	-100.0%	0	0
SXH	70	1,807	-96.1%	0	-100.0%	608	4,790	-87.3%	6,890	30	25	20.0%	0		0	0
SXY	0	132	-100.0%	15	-100.0%	371	416	-10.8%	452	0	132	-100.0%	30	-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	283,321	275,921	2.7%	87,903	222.3%	1,013,927	804,742	26.0%	1,690,900	95,170	88,418	7.6%	88,084	8.0%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	911	4,237	-78.5%	3,424	-73.4%	17,193	18,134	-5.2%	38,221	2,199	5,351	-58.9%	4,413	-50.2%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	911	4,237	-78.5%	3,424	-73.4%	17,193	18,134	-5.2%	38,221	2,199	5,351	-58.9%	4,413	-50.2%	0	0
Other Options	33,522	28,328	18.3%	41,218	-18.7%	339,577	136,311	149.1%	287,713	152,969	85,317	79.3%	163,025	-6.2%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	19,650	28,860	-31.9%	23,913	-17.8%	142,806	104,459	36.7%	281,934	33,041	44,517	-25.8%	44,265	-25.4%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	529,162	467,093	13.3%	594,684	-11.0%	4,476,474	2,867,109	56.1%	6,053,873	873,219	723,525	20.7%	906,802	-3.7%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	1,209,027	1,106,749	9.2%	1,167,282	3.6%	5,972,858	5,617,359	6.3%	10,676,279	396,555	358,687	10.6%	412,975	-4.0%	0	0
Total Options	613,495	578,922	6.0%	682,289	-10.1%	5,101,055	3,356,257	52.0%	7,002,986	1,126,698	929,447	21.2%	1,191,920	-5.5%	0	0
GRAND TOTAL	1,822,522	1,685,671	8.1%	1,849,571	-1.5%	11,073,913	8,973,616	23.4%	17,679,265	1,523,253	1,288,134	18.3%	1,604,895	-5.1%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2004	Jun 2003	% CHG	May 2004	% CHG	2004	2003	% CHG	Total 2003
Short-Term Interest Rate Futures									
BAX	31,324	31,442	-0.4%	34,402	-8.9%	27,660	27,578	0.3%	52,388
CRA	0	0		0		0	0		0
Others	1	0		0		13	47	-72.3%	78
Total	31,325	31,442	-0.4%	34,402	-8.9%	27,673	27,625	0.2%	52,466
Short-Term Interest Rate Options - OBX	1,375	2,400	-42.7%	952	44.4%	983	1,838	-46.5%	2,734
Bond Futures									
CGZ	1,913	0		2,154	-11.2%	678	0		0
CGF	0	0		0		0	0		0
CGB	8,840	8,122	8.8%	17,414	-49.2%	10,858	10,615	2.3%	19,277
LGB	0	0		0		0	0		0
Total	10,753	8,122	32.4%	19,568	-45.0%	11,536	10,615	8.7%	19,277
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	12,873	13,034	-1.2%	4,392	193.1%	7,771	6,327	22.8%	13,338
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	11	-81.8%	1	100.0%	2	8	-75.0%	11
SXB	0	2	-100.0%	1	-100.0%	1	1	0.0%	1
SXH	3	86	-96.5%	0		5	38	-86.8%	55
SXY	0	6	-100.0%	1	-100.0%	3	3	0.0%	4
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	12,878	13,139	-2.0%	4,395	193.0%	7,782	6,377	22.0%	13,409
Index Options									
SXJ	0	0		0		0	0		0
SXO	41	202	-79.7%	171	-76.0%	136	144	-5.6%	302
SXV	0	0		0		0	0		0
Total	41	202	-79.7%	171	-76.0%	136	144	-5.6%	302
Other Options	1,524	1,349	13.0%	2,061	-26.1%	2,676	1,069	150.3%	2,268
ETF Futures	0	0		0		0	0		0
ETF Options	893	1,374	-35.0%	1,195	-25.3%	1,125	858	31.1%	2,301
Share Futures	0	0		0		0	0		0
Equity Options	24,053	22,243	8.1%	29,734	-19.1%	35,370	19,649	80.0%	44,859
Currency Options - USX	0	0		0		0	0		0
Total Futures	54,956	52,703	4.3%	58,365	-5.8%	46,991	44,617	5.3%	85,152
Total Options	27,886	27,568	1.2%	34,113	-18.3%	40,290	23,558	71.0%	52,464
GRAND TOTAL	82,842	80,271	3.2%	92,478	-10.4%	87,281	68,175	28.0%	137,616

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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