

MONTRÉAL EXCHANGE

Statistics



Jul 2004

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST				TRANSACTIONS			
	Jul 2004	Jul 2003	% CHG	Jun 2004	% CHG	2004	2003	% CHG	Total 2003	Jul 2004	Jul 2003	% CHG	Jun 2004	% CHG	Jul 2004	YTD 2004
Short-Term Interest Rate Futures																
BAX	597,029	536,162	11.4%	689,118	-13.4%	4,109,260	4,015,151	2.3%	6,578,451	246,387	254,145	-3.1%	208,083	18.4%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	9	3	200.0%	25	-64.0%	1,559	5,868	-73.4%	9,809	21	3	600.0%	20	5.0%	0	0
Total	597,038	536,165	11.4%	689,143	-13.4%	4,110,819	4,021,019	2.2%	6,588,260	246,408	254,148	-3.0%	208,103	18.4%	0	0
Short-Term Interest Rate Options - OBX	37,294	13,330	179.8%	30,250	23.3%	162,299	243,574	-33.4%	341,245	71,770	69,249	3.6%	65,270	10.0%	0	0
Bond Futures																
CGZ	21,399	0		42,093	-49.2%	106,568	0		0	7,352	0		6,347	15.8%	0	0
CGF	0	0		0		0	0		0	0	0		0		0	0
CGB	154,180	152,167	1.3%	194,470	-20.7%	1,514,161	1,479,930	2.3%	2,397,119	92,764	62,974	47.3%	86,935	6.7%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	175,579	152,167	15.4%	236,563	-25.8%	1,620,729	1,479,930	9.5%	2,397,119	100,116	62,974	59.0%	93,282	7.3%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	85,930	68,049	26.3%	283,208	-69.7%	1,098,544	866,521	26.8%	1,681,994	98,853	90,076	9.7%	95,139	3.9%	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	27	6	350.0%	43	-37.2%	287	985	-70.9%	1,454	8	123	-93.5%	1	700.0%	0	0
SXB	0	0		0		74	85	-12.9%	110	0	35	-100.0%	0		0	0
SXH	0	0		70	-100.0%	608	4,790	-87.3%	6,890	30	25	20.0%	30	0.0%	0	0
SXY	8	0		0		379	416	-8.9%	452	8	132	-93.9%	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	85,965	68,055	26.3%	283,321	-69.7%	1,099,892	872,797	26.0%	1,690,900	98,899	90,391	9.4%	95,170	3.9%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	3,084	5,345	-42.3%	911	238.5%	20,277	23,479	-13.6%	38,221	4,047	6,249	-35.2%	2,199	84.0%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	3,084	5,345	-42.3%	911	238.5%	20,277	23,479	-13.6%	38,221	4,047	6,249	-35.2%	2,199	84.0%	0	0
Other Options	21,844	25,063	-12.8%	33,522	-34.8%	361,421	161,374	124.0%	287,713	107,902	79,990	34.9%	152,969	-29.5%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	16,790	17,997	-6.7%	19,650	-14.6%	159,596	122,456	30.3%	281,934	37,626	53,791	-30.1%	33,041	13.9%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	463,920	551,633	-15.9%	529,162	-12.3%	4,940,394	3,418,742	44.5%	6,053,873	778,147	756,411	2.9%	873,219	-10.9%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	858,582	756,387	13.5%	1,209,027	-29.0%	6,831,440	6,373,746	7.2%	10,676,279	445,423	407,513	9.3%	396,555	12.3%	0	0
Total Options	542,932	613,368	-11.5%	613,495	-11.5%	5,643,987	3,969,625	42.2%	7,002,986	999,492	965,690	3.5%	1,126,698	-11.3%	0	0
GRAND TOTAL	1,401,514	1,369,755	2.3%	1,822,522	-23.1%	12,475,427	10,343,371	20.6%	17,679,265	1,444,915	1,373,203	5.2%	1,523,253	-5.1%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2004	Jul 2003	% CHG	Jun 2004	% CHG	2004	2003	% CHG	Total 2003
Short-Term Interest Rate Futures									
BAX	28,430	24,371	16.7%	31,324	-9.2%	27,770	27,120	2.4%	44,904
CRA	0	0		0		0	0		0
Others	0	0		1	-100.0%	10	40	-75.0%	67
Total	28,430	24,371	16.7%	31,325	-9.2%	27,780	27,160	2.3%	44,971
Short-Term Interest Rate Options - OBX	1,776	606	193.1%	1,375	29.2%	1,096	1,662	-34.1%	2,343
Bond Futures									
CGZ	1,019	0		1,913	-46.7%	727	0		0
CGF	0	0		0		0	0		0
CGB	7,342	6,917	6.1%	8,840	-16.9%	10,355	10,086	2.7%	16,524
LGB	0	0		0		0	0		0
Total	8,361	6,917	20.9%	10,753	-22.2%	11,082	10,086	9.9%	16,524
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	4,092	3,093	32.3%	12,873	-68.2%	7,246	5,865	23.5%	11,433
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		2	-50.0%	2	7	-71.4%	10
SXB	0	0		0		1	1	0.0%	1
SXH	0	0		3	-100.0%	4	33	-87.9%	47
SXY	0	0		0		3	3	0.0%	3
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	4,093	3,093	32.3%	12,878	-68.2%	7,256	5,909	22.8%	11,494
Index Options									
SXJ	0	0		0		0	0		0
SXO	147	243	-39.5%	41	258.5%	137	158	-13.3%	259
SXV	0	0		0		0	0		0
Total	147	243	-39.5%	41	258.5%	137	158	-13.3%	259
Other Options	1,040	1,139	-8.7%	1,524	-31.8%	2,442	1,079	126.3%	1,944
ETF Futures	0	0		0		0	0		0
ETF Options	799	818	-2.3%	893	-10.5%	1,078	854	26.2%	1,972
Share Futures	0	0		0		0	0		0
Equity Options	22,091	25,074	-11.9%	24,053	-8.2%	33,473	20,424	63.9%	38,451
Currency Options - USX	0	0		0		0	0		0
Total Futures	40,884	34,381	18.9%	54,956	-25.6%	46,118	43,155	6.9%	72,989
Total Options	25,853	27,880	-7.3%	27,886	-7.3%	38,226	24,177	58.1%	44,969
GRAND TOTAL	66,737	62,261	7.2%	82,842	-19.4%	84,344	67,332	25.3%	117,958

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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