

MONTRÉAL EXCHANGE

Statistics



Aug 2004

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

| | MONTHLY VOLUME | | | | YEAR-TO-DATE VOLUME | | | | MONTH END OPEN INTEREST | | | | TRANSACTIONS | | | |
|-----------------------------------------------|------------------|------------------|---------------|------------------|---------------------|-------------------|-------------------|---------------|-------------------------|------------------|------------------|---------------|------------------|--------------|----------|----------|
| | Aug 2004 | Aug 2003 | % CHG | Jul 2004 | % CHG | 2004 | 2003 | % CHG | Total 2003 | Aug 2004 | Aug 2003 | % CHG | Jul 2004 | % CHG | Aug 2004 | YTD 2004 |
| Short-Term Interest Rate Futures | | | | | | | | | | | | | | | | |
| BAX | 693,060 | 409,780 | 69.1% | 597,029 | 16.1% | 4,802,320 | 4,424,931 | 8.5% | 6,578,451 | 233,022 | 251,310 | -7.3% | 246,387 | -5.4% | 0 | 0 |
| CRA | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Others | 19 | 19 | 0.0% | 9 | 111.1% | 1,578 | 5,887 | -73.2% | 9,809 | 24 | 22 | 9.1% | 21 | 14.3% | 0 | 0 |
| Total | 693,079 | 409,799 | 69.1% | 597,038 | 16.1% | 4,803,898 | 4,430,818 | 8.4% | 6,588,260 | 233,046 | 251,332 | -7.3% | 246,408 | -5.4% | 0 | 0 |
| Short-Term Interest Rate Options - OBX | 33,968 | 21,746 | 56.2% | 37,294 | -8.9% | 196,267 | 265,320 | -26.0% | 341,245 | 92,870 | 84,045 | 10.5% | 71,770 | 29.4% | 0 | 0 |
| Bond Futures | | | | | | | | | | | | | | | | |
| CGZ | 34,839 | 0 | | 21,399 | 62.8% | 141,407 | 0 | | 0 | 8,637 | 0 | | 7,352 | 17.5% | 0 | 0 |
| CGF | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| CGB | 381,937 | 191,157 | 99.8% | 154,180 | 147.7% | 1,896,098 | 1,671,087 | 13.5% | 2,397,119 | 144,957 | 56,164 | 158.1% | 92,764 | 56.3% | 0 | 0 |
| LGB | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Total | 416,776 | 191,157 | 118.0% | 175,579 | 137.4% | 2,037,505 | 1,671,087 | 21.9% | 2,397,119 | 153,594 | 56,164 | 173.5% | 100,116 | 53.4% | 0 | 0 |
| Bond Options - OGB | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Index Futures | | | | | | | | | | | | | | | | |
| SXF | 67,269 | 65,409 | 2.8% | 85,930 | -21.7% | 1,165,813 | 931,930 | 25.1% | 1,681,994 | 97,237 | 96,664 | 0.6% | 98,853 | -1.6% | 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 | 40 | 12 | 233.3% | 27 | 48.1% | 327 | 997 | -67.2% | 1,454 | 5 | 123 | -95.9% | 8 | -37.5% | 0 | 0 |
| SXB | 0 | 25 | -100.0% | 0 | | 74 | 110 | -32.7% | 110 | 0 | 60 | -100.0% | 0 | | 0 | 0 |
| SXH | 0 | 0 | | 0 | | 608 | 4,790 | -87.3% | 6,890 | 30 | 25 | 20.0% | 30 | 0.0% | 0 | 0 |
| SXY | 105 | 0 | | 8 | 1212.5% | 484 | 416 | 16.3% | 452 | 17 | 132 | -87.1% | 8 | 112.5% | 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 | 67,414 | 65,446 | 3.0% | 85,965 | -21.6% | 1,167,306 | 938,243 | 24.4% | 1,690,900 | 97,289 | 97,004 | 0.3% | 98,899 | -1.6% | 0 | 0 |
| Index Options | | | | | | | | | | | | | | | | |
| SXJ | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| SXO | 5,152 | 4,260 | 20.9% | 3,084 | 67.1% | 25,429 | 27,739 | -8.3% | 38,221 | 5,576 | 6,548 | -14.8% | 4,047 | 37.8% | 0 | 0 |
| SXV | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Total | 5,152 | 4,260 | 20.9% | 3,084 | 67.1% | 25,429 | 27,739 | -8.3% | 38,221 | 5,576 | 6,548 | -14.8% | 4,047 | 37.8% | 0 | 0 |
| Other Options | 33,572 | 13,530 | 148.1% | 21,844 | 53.7% | 394,993 | 174,904 | 125.8% | 287,713 | 126,154 | 84,067 | 50.1% | 107,902 | 16.9% | 0 | 0 |
| ETF Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| ETF Options | 11,813 | 36,008 | -67.2% | 16,790 | -29.6% | 171,409 | 158,464 | 8.2% | 281,934 | 41,076 | 69,074 | -40.5% | 37,626 | 9.2% | 0 | 0 |
| Share Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Equity Options | 481,109 | 404,317 | 19.0% | 463,920 | 3.7% | 5,421,503 | 3,823,059 | 41.8% | 6,053,873 | 800,975 | 788,887 | 1.5% | 778,147 | 2.9% | 0 | 0 |
| Currency Options - USX | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | 0 | | 0 | | 0 | 0 |
| Total Futures | 1,177,269 | 666,402 | 76.7% | 858,582 | 37.1% | 8,008,709 | 7,040,148 | 13.8% | 10,676,279 | 483,929 | 404,500 | 19.6% | 445,423 | 8.6% | 0 | 0 |
| Total Options | 565,614 | 479,861 | 17.9% | 542,932 | 4.2% | 6,209,601 | 4,449,486 | 39.6% | 7,002,986 | 1,066,651 | 1,032,621 | 3.3% | 999,492 | 6.7% | 0 | 0 |
| GRAND TOTAL | 1,742,883 | 1,146,263 | 52.0% | 1,401,514 | 24.4% | 14,218,310 | 11,489,634 | 23.7% | 17,679,265 | 1,550,580 | 1,437,121 | 7.9% | 1,444,915 | 7.3% | 0 | 0 |

| | AVERAGE DAILY VOLUME | | | | | YEAR-TO-DATE VOLUME | | | |
|-----------------------------------------------|----------------------|---------------|---------------|---------------|---------------|---------------------|---------------|---------------|----------------|
| | Aug 2004 | Aug 2003 | % CHG | Jul 2004 | % CHG | 2004 | 2003 | % CHG | Total 2003 |
| Short-Term Interest Rate Futures | | | | | | | | | |
| BAX | 33,003 | 20,489 | 61.1% | 28,430 | 16.1% | 28,424 | 26,291 | 8.1% | 39,291 |
| CRA | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Others | 0 | 0 | | 0 | | 9 | 35 | -74.3% | 58 |
| Total | 33,003 | 20,489 | 61.1% | 28,430 | 16.1% | 28,433 | 26,326 | 8.0% | 39,349 |
| Short-Term Interest Rate Options - OBX | | | | | | | | | |
| | 1,618 | 1,087 | 48.9% | 1,776 | -8.9% | 1,161 | 1,590 | -27.0% | 2,050 |
| Bond Futures | | | | | | | | | |
| CGZ | 1,659 | 0 | | 1,019 | 62.8% | 843 | 0 | | 0 |
| CGF | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| CGB | 18,187 | 9,558 | 90.3% | 7,342 | 147.7% | 11,334 | 10,020 | 13.1% | 14,458 |
| LGB | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 19,846 | 9,558 | 107.6% | 8,361 | 137.4% | 12,177 | 10,020 | 21.5% | 14,458 |
| Bond Options - OGB | | | | | | | | | |
| | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Index Futures | | | | | | | | | |
| SXF | 3,203 | 3,270 | -2.0% | 4,092 | -21.7% | 6,740 | 5,541 | 21.6% | 10,003 |
| 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 | 1 | 100.0% | 1 | 100.0% | 2 | 6 | -66.7% | 9 |
| SXB | 0 | 1 | -100.0% | 0 | | 0 | 1 | -100.0% | 1 |
| SXH | 0 | 0 | | 0 | | 4 | 29 | -86.2% | 41 |
| SXY | 5 | 0 | | 0 | | 3 | 2 | 50.0% | 3 |
| SXK | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SXU | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 3,210 | 3,272 | -1.9% | 4,093 | -21.6% | 6,749 | 5,579 | 21.0% | 10,057 |
| Index Options | | | | | | | | | |
| SXJ | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SXO | 245 | 213 | 15.0% | 147 | 66.7% | 151 | 165 | -8.5% | 227 |
| SXV | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 245 | 213 | 15.0% | 147 | 66.7% | 151 | 165 | -8.5% | 227 |
| Other Options | | | | | | | | | |
| | 1,599 | 676 | 136.5% | 1,040 | 53.8% | 2,337 | 1,029 | 127.1% | 1,701 |
| ETF Futures | | | | | | | | | |
| | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| ETF Options | | | | | | | | | |
| | 562 | 1,800 | -68.8% | 799 | -29.7% | 1,013 | 971 | 4.3% | 1,726 |
| Share Futures | | | | | | | | | |
| | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Equity Options | | | | | | | | | |
| | 22,910 | 20,216 | 13.3% | 22,091 | 3.7% | 32,153 | 20,398 | 57.6% | 33,645 |
| Currency Options - USX | | | | | | | | | |
| | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total Futures | | | | | | | | | |
| | 56,059 | 33,319 | 68.2% | 40,884 | 37.1% | 47,359 | 41,925 | 13.0% | 63,864 |
| Total Options | | | | | | | | | |
| | 26,934 | 23,992 | 12.3% | 25,853 | 4.2% | 36,815 | 24,153 | 52.4% | 39,349 |
| GRAND TOTAL | 82,993 | 57,311 | 44.8% | 66,737 | 24.4% | 84,174 | 66,078 | 27.4% | 103,213 |

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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