

MONTRÉAL EXCHANGE

Statistics



Nov 2004

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Nov 2004	Nov 2003	% CHG	Oct 2004	% CHG	2004	2003	% CHG	Total 2003	Nov 2004	Nov 2003	% CHG	Oct 2004	% CHG	Nov 2004	YTD 2004
Short-Term Interest Rate Futures																
BAX	882,393	528,805	66.9%	666,137	32.5%	7,037,951	6,100,402	15.4%	6,578,451	276,210	190,974	44.6%	255,751	8.0%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	44	2,015	-97.8%	389	-88.7%	2,085	9,766	-78.7%	9,809	151	78	93.6%	427	-64.6%	0	0
Total	882,437	530,820	66.2%	666,526	32.4%	7,040,036	6,110,168	15.2%	6,588,260	276,361	191,052	44.7%	256,178	7.9%	0	0
Short-Term Interest Rate Options - OBX	15,360	20,850	-26.3%	11,811	30.0%	242,958	325,795	-25.4%	341,245	39,990	52,991	-24.5%	38,620	3.5%	0	0
Bond Futures																
CGZ	24,164	0		8,427	186.7%	191,374	0		0	8,117	0		5,958	36.2%	0	0
CGF	0	0		0		0	0		0	0	0		0		0	0
CGB	515,279	257,131	100.4%	197,313	161.1%	2,816,331	2,249,336	25.2%	2,397,119	151,912	81,547	86.3%	138,478	9.7%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	539,443	257,131	109.8%	205,740	162.2%	3,007,705	2,249,336	33.7%	2,397,119	160,029	81,547	96.2%	144,436	10.8%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	73,943	59,601	24.1%	93,519	-20.9%	1,604,005	1,354,398	18.4%	1,681,994	104,354	104,781	-0.4%	108,150	-3.5%	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	26	0		9	188.9%	396	1,233	-67.9%	1,454	6	119	-95.0%	1	500.0%	0	0
SXB	0	0		25	-100.0%	186	110	69.1%	110	0	0		0		0	0
SXH	18	0		50	-64.0%	676	5,890	-88.5%	6,890	68	500	-86.4%	50	36.0%	0	0
SXY	0	12	-100.0%	60	-100.0%	544	452	20.4%	452	50	36	38.9%	50	0.0%	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	73,987	59,613	24.1%	93,663	-21.0%	1,605,807	1,362,083	17.9%	1,690,900	104,478	105,436	-0.9%	108,251	-3.5%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	2,485	1,381	79.9%	4,052	-38.7%	36,654	36,178	1.3%	38,221	3,539	3,291	7.5%	5,009	-29.3%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	2,485	1,381	79.9%	4,052	-38.7%	36,654	36,178	1.3%	38,221	3,539	3,291	7.5%	5,009	-29.3%	0	0
Other Options	48,336	25,531	89.3%	40,174	20.3%	514,948	261,978	96.6%	287,713	184,263	121,592	51.5%	163,421	12.8%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	41,226	30,107	36.9%	18,902	118.1%	250,576	248,062	1.0%	281,934	64,457	59,944	7.5%	42,649	51.1%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	613,245	466,303	31.5%	610,808	0.4%	7,148,452	5,551,346	28.8%	6,053,873	802,071	739,644	8.4%	800,600	0.2%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	1,495,867	847,564	76.5%	965,929	54.9%	11,653,548	9,721,587	19.9%	10,676,279	540,868	378,035	43.1%	508,865	6.3%	0	0
Total Options	720,652	544,172	32.4%	685,747	5.1%	8,193,588	6,423,359	27.6%	7,002,986	1,094,320	977,462	12.0%	1,050,299	4.2%	0	0
GRAND TOTAL	2,216,519	1,391,736	59.3%	1,651,676	34.2%	19,847,136	16,144,946	22.9%	17,679,265	1,635,188	1,355,497	20.6%	1,559,164	4.9%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2004	Nov 2003	% CHG	Oct 2004	% CHG	2004	2003	% CHG	Total 2003
Short-Term Interest Rate Futures									
BAX	42,019	27,832	51.0%	33,307	26.2%	30,494	26,506	15.0%	28,575
CRA	0	0		0		0	0		0
Others	2	101	-98.0%	19	-89.5%	9	42	-78.6%	42
Total	42,021	27,933	50.4%	33,326	26.1%	30,503	26,548	14.9%	28,617
Short-Term Interest Rate Options - OBX	731	1,097	-33.4%	591	23.7%	1,049	1,424	-26.3%	1,491
Bond Futures									
CGZ	1,151	0		421	173.4%	831	0		0
CGF	0	0		0		0	0		0
CGB	24,537	13,533	81.3%	9,866	148.7%	12,270	9,875	24.3%	10,515
LGB	0	0		0		0	0		0
Total	25,688	13,533	89.8%	10,287	149.7%	13,101	9,875	32.7%	10,515
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	3,361	2,980	12.8%	4,676	-28.1%	6,805	5,857	16.2%	7,275
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		0		2	5	-60.0%	6
SXB	0	0		1	-100.0%	1	0		0
SXH	1	0		2	-50.0%	3	25	-88.0%	30
SXY	0	1	-100.0%	3	-100.0%	2	2	0.0%	2
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	3,363	2,981	12.8%	4,682	-28.2%	6,813	5,889	15.7%	7,313
Index Options									
SXJ	0	0		0		0	0		0
SXO	113	69	63.8%	203	-44.3%	159	156	1.9%	165
SXV	0	0		0		0	0		0
Total	113	69	63.8%	203	-44.3%	159	156	1.9%	165
Other Options	2,197	1,277	72.0%	2,009	9.4%	2,218	1,126	97.0%	1,237
ETF Futures	0	0		0		0	0		0
ETF Options	1,874	1,505	24.5%	945	98.3%	1,075	1,109	-3.1%	1,255
Share Futures	0	0		0		0	0		0
Equity Options	27,875	23,315	19.6%	30,540	-8.7%	30,871	22,293	38.5%	24,469
Currency Options - USX	0	0		0		0	0		0
Total Futures	71,072	44,447	59.9%	48,295	47.2%	50,417	42,312	19.2%	46,445
Total Options	32,790	27,263	20.3%	34,288	-4.4%	35,372	26,108	35.5%	28,617
GRAND TOTAL	103,862	71,710	44.8%	82,583	25.8%	85,789	68,420	25.4%	75,062

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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