

MONTRÉAL EXCHANGE

Statistics



Mar 2005

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Mar 2005	Mar 2004	% CHG	Feb 2005	% CHG	2005	2004	% CHG	Total 2004	Mar 2005	Mar 2004	% CHG	Feb 2005	% CHG	Mar 2005	YTD 2005
Short-Term Interest Rate Futures																
BAX	1,076,791	572,012	88.2%	594,511	81.1%	2,500,190	1,573,873	58.9%	7,765,060	310,193	239,397	29.6%	297,151	4.4%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	0	8	-100.0%	0		7	1,520	-99.5%	2,093	0	18	-100.0%	52	-100.0%	0	0
Total	1,076,791	572,020	88.2%	594,511	81.1%	2,500,197	1,575,393	58.7%	7,767,153	310,193	239,415	29.6%	297,203	4.4%	0	0
Short-Term Interest Rate Options - OBX	19,900	16,290	22.2%	3,720	434.9%	48,634	56,590	-14.1%	265,937	42,980	45,450	-5.4%	52,201	-17.7%	0	0
Bond Futures																
CGZ	11,236	0		20,147	-44.2%	45,730	0		218,069	5,164	0		9,475	-45.5%	0	0
CGF	0	0		0		0	0		0	0	0		0		0	0
CGB	275,183	174,121	58.0%	466,425	-41.0%	952,608	611,223	55.9%	3,005,359	126,519	99,808	26.8%	148,001	-14.5%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	286,419	174,121	64.5%	486,572	-41.1%	998,338	611,223	63.3%	3,223,428	131,683	99,808	31.9%	157,476	-16.4%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	331,388	339,700	-2.4%	97,449	240.1%	515,736	523,773	-1.5%	1,906,038	115,236	90,666	27.1%	109,926	4.8%	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	1,250	11	11263.6%	1,205	3.7%	3,606	187	1828.3%	774	712	0		561	26.9%	0	0
SXB	0	0		0		0	12	-100.0%	186	0	0		0		0	0
SXH	96	2	4700.0%	48	100.0%	148	538	-72.5%	726	44	0		52	-15.4%	0	0
SXY	1,725	72	2295.8%	2,296	-24.9%	4,327	356	1115.4%	2,524	649	15	4226.7%	10	6390.0%	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	334,459	339,785	-1.6%	100,998	231.2%	523,817	524,866	-0.2%	1,910,248	116,641	90,681	28.6%	110,549	5.5%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	323	4,301	-92.5%	151	113.9%	3,943	10,285	-61.7%	38,892	1,298	3,420	-62.0%	1,558	-16.7%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	323	4,301	-92.5%	151	113.9%	3,943	10,285	-61.7%	38,892	1,298	3,420	-62.0%	1,558	-16.7%	0	0
Other Options	67,818	67,591	0.3%	66,272	2.3%	195,339	212,071	-7.9%	599,807	321,053	204,929	56.7%	296,009	8.5%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	61,133	27,746	120.3%	33,061	84.9%	122,029	82,032	48.8%	297,654	46,806	47,952	-2.4%	56,512	-17.2%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	704,674	749,402	-6.0%	669,257	5.3%	2,014,906	2,664,005	-24.4%	7,712,011	746,260	859,087	-13.1%	713,006	4.7%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	1,697,669	1,085,926	56.3%	1,182,081	43.6%	4,022,352	2,711,482	48.3%	12,900,829	558,517	429,904	29.9%	565,228	-1.2%	0	0
Total Options	853,848	865,330	-1.3%	772,461	10.5%	2,384,851	3,024,983	-21.2%	8,914,301	1,158,397	1,160,838	-0.2%	1,119,286	3.5%	0	0
GRAND TOTAL	2,551,517	1,951,256	30.8%	1,954,542	30.5%	6,407,203	5,736,465	11.7%	21,815,130	1,716,914	1,590,742	7.9%	1,684,514	1.9%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2005	Mar 2004	% CHG	Feb 2005	% CHG	2005	2004	% CHG	Total 2004
Short-Term Interest Rate Futures									
BAX	48,945	24,870	96.8%	29,726	64.7%	40,038	24,504	63.4%	123,354
CRA	0	0		0		0	0		0
Others	0	0		0		0	24	-100.0%	33
Total	48,945	24,870	96.8%	29,726	64.7%	40,038	24,528	63.2%	123,387
Short-Term Interest Rate Options - OBX	905	708	27.8%	186	386.6%	780	887	-12.1%	4,213
Bond Futures									
CGZ	511	0		1,007	-49.3%	745	0		3,472
CGF	0	0		0		0	0		0
CGB	12,508	7,570	65.2%	23,321	-46.4%	15,460	9,694	59.5%	47,989
LGB	0	0		0		0	0		0
Total	13,019	7,570	72.0%	24,328	-46.5%	16,205	9,694	67.2%	51,461
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	15,063	14,770	2.0%	4,872	209.2%	8,093	7,918	2.2%	29,745
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	57	0		60	-5.0%	58	3	1833.3%	6
SXB	0	0		0		0	0		3
SXH	4	0		2	100.0%	2	9	-77.8%	11
SXY	78	3	2500.0%	115	-32.2%	70	6	1066.7%	40
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	15,202	14,773	2.9%	5,049	201.1%	8,223	7,936	3.6%	29,805
Index Options									
SXJ	0	0		0		0	0		0
SXO	15	187	-92.0%	8	87.5%	65	160	-59.4%	618
SXV	0	0		0		0	0		0
Total	15	187	-92.0%	8	87.5%	65	160	-59.4%	618
Other Options	3,083	2,939	4.9%	3,314	-7.0%	3,153	3,320	-5.0%	9,480
ETF Futures	0	0		0		0	0		0
ETF Options	2,779	1,205	130.6%	1,653	68.1%	1,941	1,280	51.6%	4,693
Share Futures	0	0		0		0	0		0
Equity Options	32,031	32,583	-1.7%	33,463	-4.3%	32,514	41,881	-22.4%	122,141
Currency Options - USX	0	0		0		0	0		0
Total Futures	77,166	47,213	63.4%	59,103	30.6%	64,466	42,158	52.9%	204,653
Total Options	38,813	37,622	3.2%	38,624	0.5%	38,453	47,528	-19.1%	141,145
GRAND TOTAL	115,979	84,835	36.7%	97,727	18.7%	102,919	89,686	14.8%	345,798

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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