

MONTRÉAL EXCHANGE

Statistics



Jul 2005

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jul 2005	Jul 2004	% CHG	Jun 2005	% CHG	2005	2004	% CHG	Total 2004	Jul 2005	Jul 2004	% CHG	Jun 2005	% CHG	Jul 2005	YTD 2005
Short-Term Interest Rate Futures																
BAX	1,064,697	597,029	78.3%	936,195	13.7%	6,357,071	4,109,260	54.7%	7,765,060	313,767	246,387	27.3%	340,101	-7.7%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	0	9	-100.0%	0		7	1,559	-99.6%	2,093	0	21	-100.0%	0		0	0
Total	1,064,697	597,038	78.3%	936,195	13.7%	6,357,078	4,110,819	54.6%	7,767,153	313,767	246,408	27.3%	340,101	-7.7%	0	0
Short-Term Interest Rate Options - OBX	55,342	37,294	48.4%	56,225	-1.6%	226,156	162,299	39.3%	265,937	125,725	71,770	75.2%	93,593	34.3%	0	0
Bond Futures																
CGZ	6,456	21,399	-69.8%	9,241	-30.1%	83,686	106,568	-21.5%	218,069	5,979	7,352	-18.7%	4,282	39.6%	0	0
CGF	0	0		0		0	0		0	0	0	0	0		0	0
CGB	318,150	154,180	106.3%	311,274	2.2%	2,421,532	1,514,161	59.9%	3,005,359	139,799	92,764	50.7%	138,261	1.1%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	324,606	175,579	84.9%	320,515	1.3%	2,505,218	1,620,729	54.6%	3,223,428	145,778	100,116	45.6%	142,543	2.3%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	91,000	85,930	5.9%	354,683	-74.3%	1,173,494	1,098,544	6.8%	1,906,038	120,388	98,853	21.8%	115,778	4.0%	0	0
SXM	0	0		0		0	0		0	0	0	0	0		0	0
SEG	0	0		0		0	0		0	0	0	0	0		0	0
SDV	0	0		0		0	0		0	0	0	0	0		0	0
SMJ	0	0		0		0	0		0	0	0	0	0		0	0
SCF	0	0		0		0	0		0	0	0	0	0		0	0
SXA	2	27	-92.6%	950	-99.8%	6,420	287	2136.9%	774	2	8	-75.0%	0		0	0
SXB	0	0		0		64	74	-13.5%	186	0	0		0		0	0
SXH	0	0		0		148	608	-75.7%	726	0	30	-100.0%	0		0	0
SXY	48	8	500.0%	1,644	-97.1%	10,763	379	2739.8%	2,524	0	8	-100.0%	0		0	0
SXK	0	0		0		0	0		0	0	0	0	0		0	0
SXU	0	0		0		0	0		0	0	0	0	0		0	0
Total	91,050	85,965	5.9%	357,277	-74.5%	1,190,889	1,099,892	8.3%	1,910,248	120,390	98,899	21.7%	115,778	4.0%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	2,053	3,084	-33.4%	3,959	-48.1%	11,154	20,277	-45.0%	38,892	4,456	4,047	10.1%	3,455	29.0%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	2,053	3,084	-33.4%	3,959	-48.1%	11,154	20,277	-45.0%	38,892	4,456	4,047	10.1%	3,455	29.0%	0	0
Other Options	42,236	21,844	93.4%	44,559	-5.2%	383,997	361,421	6.2%	599,807	167,818	107,902	55.5%	234,873	-28.5%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	32,449	16,790	93.3%	54,890	-40.9%	301,655	159,596	89.0%	297,654	76,312	37,626	102.8%	68,210	11.9%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	612,497	463,920	32.0%	718,648	-14.8%	4,520,976	4,940,394	-8.5%	7,712,011	917,702	778,147	17.9%	883,214	3.9%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	1,480,353	858,582	72.4%	1,613,987	-8.3%	10,053,185	6,831,440	47.2%	12,900,829	579,935	445,423	30.2%	598,422	-3.1%	0	0
Total Options	744,577	542,932	37.1%	878,281	-15.2%	5,443,938	5,643,987	-3.5%	8,914,301	1,292,013	999,492	29.3%	1,283,345	0.7%	0	0
GRAND TOTAL	2,224,930	1,401,514	58.8%	2,492,268	-10.7%	15,497,123	12,475,427	24.2%	21,815,130	1,871,948	1,444,915	29.6%	1,881,767	-0.5%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2005	Jul 2004	% CHG	Jun 2005	% CHG	2005	2004	% CHG	Total 2004
Short-Term Interest Rate Futures									
BAX	53,235	28,430	87.2%	42,554	25.1%	43,469	27,770	56.5%	52,866
CRA	0	0		0		0	0		0
Others	0	0		0		0	10	-100.0%	14
Total	53,235	28,430	87.2%	42,554	25.1%	43,469	27,780	56.5%	52,880
Short-Term Interest Rate Options - OBX	2,767	1,776	55.8%	2,556	8.3%	1,544	1,096	40.9%	1,805
Bond Futures									
CGZ	323	1,019	-68.3%	420	-23.1%	577	727	-20.6%	1,488
CGF	0	0		0		0	0		0
CGB	15,908	7,342	116.7%	14,149	12.4%	16,630	10,355	60.6%	20,567
LGB	0	0		0		0	0		0
Total	16,231	8,361	94.1%	14,569	11.4%	17,207	11,082	55.3%	22,055
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	4,550	4,092	11.2%	16,122	-71.8%	7,864	7,246	8.5%	12,748
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	0	1	-100.0%	43	-100.0%	44	2	2100.0%	3
SXB	0	0		0		0	1	-100.0%	1
SXH	0	0		0		1	4	-75.0%	5
SXY	2	0		75	-97.3%	73	3	2333.3%	17
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	4,552	4,093	11.2%	16,240	-72.0%	7,982	7,256	10.0%	12,774
Index Options									
SXJ	0	0		0		0	0		0
SXO	103	147	-29.9%	180	-42.8%	76	137	-44.5%	265
SXV	0	0		0		0	0		0
Total	103	147	-29.9%	180	-42.8%	76	137	-44.5%	265
Other Options	2,112	1,040	103.1%	2,025	4.3%	2,635	2,442	7.9%	4,063
ETF Futures	0	0		0		0	0		0
ETF Options	1,623	799	103.1%	2,495	-34.9%	2,047	1,078	89.9%	2,011
Share Futures	0	0		0		0	0		0
Equity Options	30,625	22,091	38.6%	32,666	-6.2%	30,969	33,473	-7.5%	52,346
Currency Options - USX	0	0		0		0	0		0
Total Futures	74,018	40,884	81.0%	73,363	0.9%	68,658	46,118	48.9%	87,709
Total Options	37,230	25,853	44.0%	39,922	-6.7%	37,271	38,226	-2.5%	60,490
GRAND TOTAL	111,248	66,737	66.7%	113,285	-1.8%	105,929	84,344	25.6%	148,199

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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