

MONTRÉAL EXCHANGE

Statistics



Dec 2003

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Dec 2003	Dec 2002	% CHG	Nov 2003	% CHG	2003	2002	% CHG	Total 2002	Dec 2003	Dec 2002	% CHG	Nov 2003	% CHG	Dec 2003	YTD 2003
Short-Term Interest Rate Futures																
BAX	478,049	303,148	57.7%	528,805	-9.6%	6,578,451	4,789,319	37.4%	4,789,319	187,905	147,870	27.1%	190,974	-1.6%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	43	256	-83.2%	2,015	-97.9%	10,553	9,822	7.4%	9,822	17	619	-97.3%	78	-78.2%	0	0
Total	478,092	303,404	57.6%	530,820	-9.9%	6,589,004	4,799,141	37.3%	4,799,141	187,922	148,489	26.6%	191,052	-1.6%	0	0
Short-Term Interest Rate Options - OBX	15,450	9,900	56.1%	20,850	-25.9%	341,245	57,950	488.9%	57,950	31,572	17,050	85.2%	52,991	-40.4%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0	0		0		0	0
CGF	0	0		0		0	0		0	0	0		0		0	0
CGB	147,783	89,482	65.2%	257,131	-42.5%	2,397,119	1,803,420	32.9%	1,803,420	77,177	63,542	21.5%	81,547	-5.4%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	147,783	89,482	65.2%	257,131	-42.5%	2,397,119	1,803,420	32.9%	1,803,420	77,177	63,542	21.5%	81,547	-5.4%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	327,596	239,438	36.8%	59,601	449.6%	1,681,994	1,450,860	15.9%	1,450,860	106,641	67,625	57.7%	104,781	1.8%	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	221	3	7266.7%	0		1,454	739	96.8%	739	104	0		119	-12.6%	0	0
SXB	0	0		0		110	187	-41.2%	187	0	0		0		0	0
SXH	1,000	2,936	-65.9%	0		6,890	7,071	-2.6%	7,071	500	1,375	-63.6%	500	0.0%	0	0
SXY	0	15	-100.0%	12	-100.0%	452	85	431.8%	85	0	0		36	-100.0%	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	328,817	242,392	35.7%	59,613	451.6%	1,690,900	1,458,942	15.9%	1,458,942	107,245	69,000	55.4%	105,436	1.7%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	2,043	4,047	-49.5%	1,381	47.9%	38,221	47,749	-20.0%	47,749	1,285	4,251	-69.8%	3,291	-61.0%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	2,043	4,047	-49.5%	1,381	47.9%	38,221	47,749	-20.0%	47,749	1,285	4,251	-69.8%	3,291	-61.0%	0	0
Other Options	25,735	69,129	-62.8%	25,531	0.8%	939,883	918,046	2.4%	918,046	216,993	292,170	-25.7%	207,142	4.8%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	33,872	20,947	61.7%	30,107	12.5%	281,934	237,325	18.8%	237,325	47,782	18,450	159.0%	59,944	-20.3%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	502,527	509,084	-1.3%	466,303	7.8%	6,053,873	6,177,209	-2.0%	6,177,209	687,411	723,823	-5.0%	739,644	-7.1%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	954,692	635,278	50.3%	847,564	12.6%	10,677,023	8,061,503	32.4%	8,061,503	372,344	281,031	32.5%	378,035	-1.5%	0	0
Total Options	579,627	613,107	-5.5%	544,172	6.5%	7,655,156	7,438,279	2.9%	7,438,279	985,043	1,055,744	-6.7%	1,063,012	-7.3%	0	0
GRAND TOTAL	1,534,319	1,248,385	22.9%	1,391,736	10.2%	18,332,179	15,499,782	18.3%	15,499,782	1,357,387	1,336,775	1.5%	1,441,047	-5.8%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Dec 2003	Dec 2002	% CHG	Nov 2003	% CHG	2003	2002	% CHG	Total 2002
Short-Term Interest Rate Futures									
BAX	22,764	15,157	50.2%	27,832	-18.2%	26,194	19,063	37.4%	19,063
CRA	0	0		0		0	0		0
Others	2	12	-83.3%	101	-98.0%	42	48	-12.5%	48
Total	22,766	15,169	50.1%	27,933	-18.5%	26,236	19,111	37.3%	19,111
Short-Term Interest Rate Options - OBX	736	495	48.7%	1,097	-32.9%	1,367	231	491.8%	231
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	7,037	4,474	57.3%	13,533	-48.0%	9,639	7,197	33.9%	7,197
LGB	0	0		0		0	0		0
Total	7,037	4,474	57.3%	13,533	-48.0%	9,639	7,197	33.9%	7,197
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	15,600	11,972	30.3%	2,980	423.5%	6,669	5,873	13.6%	5,873
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	11	0		0		6	4	50.0%	4
SXB	0	0		0		0	4	-100.0%	4
SXH	48	147	-67.3%	0		27	30	-10.0%	30
SXY	0	1	-100.0%	1	-100.0%	2	1	100.0%	1
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	15,659	12,120	29.2%	2,981	425.3%	6,704	5,912	13.4%	5,912
Index Options									
SXJ	0	0		0		0	0		0
SXO	97	202	-52.0%	69	40.6%	151	190	-20.5%	190
SXV	0	0		0		0	0		0
Total	97	202	-52.0%	69	40.6%	151	190	-20.5%	190
Other Options	1,225	636	92.6%	1,277	-4.1%	1,134	301	276.7%	301
ETF Futures	0	0		0		0	0		0
ETF Options	1,612	1,047	54.0%	1,505	7.1%	1,150	947	21.4%	947
Share Futures	0	0		0		0	0		0
Equity Options	23,930	25,454	-6.0%	23,315	2.6%	22,430	10,683	110.0%	10,683
Currency Options - USX	0	0		0		0	0		0
Total Futures	45,462	31,763	43.1%	44,447	2.3%	42,579	32,220	32.2%	32,220
Total Options	27,600	27,834	-0.8%	27,263	1.2%	26,232	12,352	112.4%	12,352
GRAND TOTAL	73,062	59,597	22.6%	71,710	1.9%	68,811	44,572	54.4%	44,572

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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