

MONTRÉAL EXCHANGE

Statistics



Jan 2005

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Jan 2005	Jan 2004	% CHG	Dec 2004	% CHG	2005	2004	% CHG	Total 2004	Jan 2005	Jan 2004	% CHG	Dec 2004	% CHG	Jan 2005	YTD 2005
Short-Term Interest Rate Futures																
BAX	828,888	609,753	35.9%	727,109	14.0%	828,888	609,753	35.9%	7,765,060	296,617	263,523	12.6%	255,289	16.2%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	7	1,497	-99.5%	8	-12.5%	7	1,497	-99.5%	2,093	52	32	62.5%	59	-11.9%	0	0
Total	828,895	611,250	35.6%	727,117	14.0%	828,895	611,250	35.6%	7,767,153	296,669	263,555	12.6%	255,348	16.2%	0	0
Short-Term Interest Rate Options - OBX	25,014	26,250	-4.7%	22,979	8.9%	25,014	26,250	-4.7%	265,937	52,306	49,587	5.5%	31,371	66.7%	0	0
Bond Futures																
CGZ	14,347	0		26,695	-46.3%	14,347	0		218,069	4,675	0		4,292	8.9%	0	0
CGF	0	0		0		0	0		0	0		0	0		0	0
CGB	211,000	144,101	46.4%	189,028	11.6%	211,000	144,101	46.4%	3,005,359	129,130	88,800	45.4%	123,862	4.3%	0	0
LGB	0	0		0		0	0		0	0		0	0		0	0
Total	225,347	144,101	56.4%	215,723	4.5%	225,347	144,101	56.4%	3,223,428	133,805	88,800	50.7%	128,154	4.4%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	86,899	92,519	-6.1%	302,033	-71.2%	86,899	92,519	-6.1%	1,906,038	100,929	108,623	-7.1%	97,725	3.3%	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	1,151	131	778.6%	378	204.5%	1,151	131	778.6%	774	996	20	4880.0%	357	179.0%	0	0
SXB	0	12	-100.0%	0		0	12	-100.0%	186	0	0		0		0	0
SXH	4	535	-99.3%	50	-92.0%	4	535	-99.3%	726	4	25	-84.0%	0		0	0
SXY	306	110	178.2%	1,980	-84.5%	306	110	178.2%	2,524	2,286	110	1978.2%	1,980	15.5%	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	88,360	93,307	-5.3%	304,441	-71.0%	88,360	93,307	-5.3%	1,910,248	104,215	108,778	-4.2%	100,062	4.2%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0	0		0	0
SXO	3,469	2,472	40.3%	2,238	55.0%	3,469	2,472	40.3%	38,892	1,570	2,281	-31.2%	2,027	-22.5%	0	0
SXV	0	0		0		0	0		0	0		0	0		0	0
Total	3,469	2,472	40.3%	2,238	55.0%	3,469	2,472	40.3%	38,892	1,570	2,281	-31.2%	2,027	-22.5%	0	0
Other Options	61,249	85,213	-28.1%	84,859	-27.8%	61,249	85,213	-28.1%	599,807	273,696	164,880	66.0%	240,522	13.8%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	27,835	34,849	-20.1%	47,078	-40.9%	27,835	34,849	-20.1%	297,654	52,337	63,011	-16.9%	46,412	12.8%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	640,975	1,121,065	-42.8%	563,559	13.7%	640,975	1,121,065	-42.8%	7,712,011	627,583	827,017	-24.1%	748,315	-16.1%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	1,142,602	848,658	34.6%	1,247,281	-8.4%	1,142,602	848,658	34.6%	12,900,829	534,689	461,133	16.0%	483,564	10.6%	0	0
Total Options	758,542	1,269,849	-40.3%	720,713	5.2%	758,542	1,269,849	-40.3%	8,914,301	1,007,492	1,106,776	-9.0%	1,068,647	-5.7%	0	0
GRAND TOTAL	1,901,144	2,118,507	-10.3%	1,967,994	-3.4%	1,901,144	2,118,507	-10.3%	21,815,130	1,542,181	1,567,909	-1.6%	1,552,211	-0.6%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2005	Jan 2004	% CHG	Dec 2004	% CHG	2005	2004	% CHG	Total 2004
Short-Term Interest Rate Futures									
BAX	41,444	29,036	42.7%	34,624	19.7%	41,444	29,036	42.7%	370,062
CRA	0	0		0		0	0		0
Others	0	71	-100.0%	0		0	71	-100.0%	99
Total	41,444	29,107	42.4%	34,624	19.7%	41,444	29,107	42.4%	370,161
Short-Term Interest Rate Options - OBX	1,251	1,250	0.1%	1,094	14.4%	1,251	1,250	0.1%	12,638
Bond Futures									
CGZ	717	0		1,271	-43.6%	717	0		10,416
CGF	0	0		0		0	0		0
CGB	10,550	6,862	53.7%	9,001	17.2%	10,550	6,862	53.7%	143,967
LGB	0	0		0		0	0		0
Total	11,267	6,862	64.2%	10,272	9.7%	11,267	6,862	64.2%	154,383
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	4,345	4,406	-1.4%	14,383	-69.8%	4,345	4,406	-1.4%	89,234
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	58	6	866.7%	0		58	6	866.7%	19
SXB	0	1	-100.0%	0		0	1	-100.0%	9
SXH	0	25	-100.0%	2	-100.0%	0	25	-100.0%	34
SXY	15	5	200.0%	94	-84.0%	15	5	200.0%	120
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	4,418	4,443	-0.6%	14,479	-69.5%	4,418	4,443	-0.6%	89,416
Index Options									
SXJ	0	0		0		0	0		0
SXO	173	118	46.6%	107	61.7%	173	118	46.6%	1,853
SXV	0	0		0		0	0		0
Total	173	118	46.6%	107	61.7%	173	118	46.6%	1,853
Other Options	3,062	4,058	-24.5%	4,041	-24.2%	3,062	4,058	-24.5%	28,440
ETF Futures	0	0		0		0	0		0
ETF Options	1,392	1,660	-16.1%	2,242	-37.9%	1,392	1,660	-16.1%	14,076
Share Futures	0	0		0		0	0		0
Equity Options	32,049	53,384	-40.0%	26,836	19.4%	32,049	53,384	-40.0%	366,422
Currency Options - USX	0	0		0		0	0		0
Total Futures	57,129	40,412	41.4%	59,375	-3.8%	57,129	40,412	41.4%	613,960
Total Options	37,927	60,470	-37.3%	34,320	10.5%	37,927	60,470	-37.3%	423,429
GRAND TOTAL	95,056	100,882	-5.8%	93,695	1.5%	95,056	100,882	-5.8%	1,037,389

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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