

MONTRÉAL EXCHANGE

# Statistics



**Jun 2005**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jun 2005	Jun 2004	% CHG	May 2005	% CHG	2005	2004	% CHG	Total 2004	Jun 2005	Jun 2004	% CHG	May 2005	% CHG	Jun 2005	YTD 2005
<b>Short-Term Interest Rate Futures</b>																
BAX	936,195	689,118	35.9%	778,717	20.2%	5,292,374	3,512,231	50.7%	7,765,060	340,101	208,083	63.4%	338,139	0.6%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	25	-100.0%	0		7	1,550	-99.5%	2,093	0	20	-100.0%	0		0	0
<b>Total</b>	<b>936,195</b>	<b>689,143</b>	<b>35.8%</b>	<b>778,717</b>	<b>20.2%</b>	<b>5,292,381</b>	<b>3,513,781</b>	<b>50.6%</b>	<b>7,767,153</b>	<b>340,101</b>	<b>208,103</b>	<b>63.4%</b>	<b>338,139</b>	<b>0.6%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>56,225</b>	<b>30,250</b>	<b>85.9%</b>	<b>21,080</b>	<b>166.7%</b>	<b>170,814</b>	<b>125,005</b>	<b>36.6%</b>	<b>265,937</b>	<b>93,593</b>	<b>65,270</b>	<b>43.4%</b>	<b>94,485</b>	<b>-0.9%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	9,241	42,093	-78.0%	12,463	-25.9%	77,230	85,169	-9.3%	218,069	4,282	6,347	-32.5%	5,687	-24.7%	0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	311,274	194,470	60.1%	613,844	-49.3%	2,103,382	1,359,981	54.7%	3,005,359	138,261	86,935	59.0%	171,389	-19.3%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>320,515</b>	<b>236,563</b>	<b>35.5%</b>	<b>626,307</b>	<b>-48.8%</b>	<b>2,180,612</b>	<b>1,445,150</b>	<b>50.9%</b>	<b>3,223,428</b>	<b>142,543</b>	<b>93,282</b>	<b>52.8%</b>	<b>177,076</b>	<b>-19.5%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>Index Futures</b>																
SXF	354,683	283,208	25.2%	100,800	251.9%	1,082,494	1,012,614	6.9%	1,906,038	115,778	95,139	21.7%	123,077	-5.9%	0	0
SXM	0	0		0		0	0		0	0		0		0	0	
SEG	0	0		0		0	0		0	0		0		0	0	
SDV	0	0		0		0	0		0	0		0		0	0	
SMJ	0	0		0		0	0		0	0		0		0	0	
SCF	0	0		0		0	0		0	0		0		0	0	
SXA	950	43	2109.3%	55	1627.3%	6,418	260	2368.5%	774	0	1	-100.0%	40	-100.0%	0	0
SXB	0	0		34	-100.0%	64	74	-13.5%	186	0	0		20	-100.0%	0	0
SXH	0	70	-100.0%	0		148	608	-75.7%	726	0	30	-100.0%	44	-100.0%	0	0
SXY	1,644	0		1,166	41.0%	10,715	371	2788.1%	2,524	0	0		1,234	-100.0%	0	0
SXK	0	0		0		0	0		0	0		0		0	0	
SXU	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>357,277</b>	<b>283,321</b>	<b>26.1%</b>	<b>102,055</b>	<b>250.1%</b>	<b>1,099,839</b>	<b>1,013,927</b>	<b>8.5%</b>	<b>1,910,248</b>	<b>115,778</b>	<b>95,170</b>	<b>21.7%</b>	<b>124,415</b>	<b>-6.9%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	3,959	911	334.6%	480	724.8%	9,101	17,193	-47.1%	38,892	3,455	2,199	57.1%	1,530	125.8%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>3,959</b>	<b>911</b>	<b>334.6%</b>	<b>480</b>	<b>724.8%</b>	<b>9,101</b>	<b>17,193</b>	<b>-47.1%</b>	<b>38,892</b>	<b>3,455</b>	<b>2,199</b>	<b>57.1%</b>	<b>1,530</b>	<b>125.8%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>44,559</b>	<b>33,522</b>	<b>32.9%</b>	<b>47,072</b>	<b>-5.3%</b>	<b>341,761</b>	<b>339,577</b>	<b>0.6%</b>	<b>599,807</b>	<b>234,873</b>	<b>152,969</b>	<b>53.5%</b>	<b>242,503</b>	<b>-3.1%</b>	<b>0</b>	<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>ETF Options</b>	<b>54,890</b>	<b>19,650</b>	<b>179.3%</b>	<b>43,556</b>	<b>26.0%</b>	<b>269,206</b>	<b>142,806</b>	<b>88.5%</b>	<b>297,654</b>	<b>68,210</b>	<b>33,041</b>	<b>106.4%</b>	<b>63,698</b>	<b>7.1%</b>	<b>0</b>	<b>0</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>Equity Options</b>	<b>718,648</b>	<b>529,162</b>	<b>35.8%</b>	<b>569,349</b>	<b>26.2%</b>	<b>3,908,479</b>	<b>4,476,474</b>	<b>-12.7%</b>	<b>7,712,011</b>	<b>883,214</b>	<b>873,219</b>	<b>1.1%</b>	<b>822,780</b>	<b>7.3%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>Total Futures</b>	<b>1,613,987</b>	<b>1,209,027</b>	<b>33.5%</b>	<b>1,507,079</b>	<b>7.1%</b>	<b>8,572,832</b>	<b>5,972,858</b>	<b>43.5%</b>	<b>12,900,829</b>	<b>598,422</b>	<b>396,555</b>	<b>50.9%</b>	<b>639,630</b>	<b>-6.4%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>878,281</b>	<b>613,495</b>	<b>43.2%</b>	<b>681,537</b>	<b>28.9%</b>	<b>4,699,361</b>	<b>5,101,055</b>	<b>-7.9%</b>	<b>8,914,301</b>	<b>1,283,345</b>	<b>1,126,698</b>	<b>13.9%</b>	<b>1,224,996</b>	<b>4.8%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>2,492,268</b>	<b>1,822,522</b>	<b>36.7%</b>	<b>2,188,616</b>	<b>13.9%</b>	<b>13,272,193</b>	<b>11,073,913</b>	<b>19.9%</b>	<b>21,815,130</b>	<b>1,881,767</b>	<b>1,523,253</b>	<b>23.5%</b>	<b>1,864,626</b>	<b>0.9%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2005	Jun 2004	% CHG	May 2005	% CHG	2005	2004	% CHG	Total 2004
<b>Short-Term Interest Rate Futures</b>									
BAX	42,554	31,324	35.9%	37,082	14.8%	41,842	27,660	51.3%	61,677
CRA	0	0		0		0	0		0
Others	0	1	-100.0%	0		0	13	-100.0%	17
<b>Total</b>	<b>42,554</b>	<b>31,325</b>	<b>35.8%</b>	<b>37,082</b>	<b>14.8%</b>	<b>41,842</b>	<b>27,673</b>	<b>51.2%</b>	<b>61,694</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,556</b>	<b>1,375</b>	<b>85.9%</b>	<b>1,004</b>	<b>154.6%</b>	<b>1,340</b>	<b>983</b>	<b>36.3%</b>	<b>2,106</b>
<b>Bond Futures</b>									
CGZ	420	1,913	-78.0%	593	-29.2%	619	678	-8.7%	1,736
CGF	0	0		0		0	0		0
CGB	14,149	8,840	60.1%	29,231	-51.6%	16,751	10,858	54.3%	23,995
LGB	0	0		0		0	0		0
<b>Total</b>	<b>14,569</b>	<b>10,753</b>	<b>35.5%</b>	<b>29,824</b>	<b>-51.2%</b>	<b>17,370</b>	<b>11,536</b>	<b>50.6%</b>	<b>25,731</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Index Futures</b>									
SXF	16,122	12,873	25.2%	4,800	235.9%	8,417	7,771	8.3%	14,872
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	43	2	2050.0%	3	1333.3%	51	2	2450.0%	3
SXB	0	0		2	-100.0%	1	1	0.0%	1
SXH	0	3	-100.0%	0		1	5	-80.0%	6
SXY	75	0		56	33.9%	85	3	2733.3%	20
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>16,240</b>	<b>12,878</b>	<b>26.1%</b>	<b>4,861</b>	<b>234.1%</b>	<b>8,555</b>	<b>7,782</b>	<b>9.9%</b>	<b>14,902</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	180	41	339.0%	23	682.6%	72	136	-47.1%	309
SXV	0	0		0		0	0		0
<b>Total</b>	<b>180</b>	<b>41</b>	<b>339.0%</b>	<b>23</b>	<b>682.6%</b>	<b>72</b>	<b>136</b>	<b>-47.1%</b>	<b>309</b>
<b>Other Options</b>	<b>2,025</b>	<b>1,524</b>	<b>32.9%</b>	<b>2,242</b>	<b>-9.7%</b>	<b>2,722</b>	<b>2,676</b>	<b>1.7%</b>	<b>4,740</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Options</b>	<b>2,495</b>	<b>893</b>	<b>179.4%</b>	<b>2,073</b>	<b>20.4%</b>	<b>2,119</b>	<b>1,125</b>	<b>88.4%</b>	<b>2,345</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Equity Options</b>	<b>32,666</b>	<b>24,053</b>	<b>35.8%</b>	<b>27,112</b>	<b>20.5%</b>	<b>31,026</b>	<b>35,370</b>	<b>-12.3%</b>	<b>61,070</b>
<b>Currency Options - USX</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Total Futures</b>	<b>73,363</b>	<b>54,956</b>	<b>33.5%</b>	<b>71,767</b>	<b>2.2%</b>	<b>67,767</b>	<b>46,991</b>	<b>44.2%</b>	<b>102,327</b>
<b>Total Options</b>	<b>39,922</b>	<b>27,886</b>	<b>43.2%</b>	<b>32,454</b>	<b>23.0%</b>	<b>37,279</b>	<b>40,290</b>	<b>-7.5%</b>	<b>70,570</b>
<b>GRAND TOTAL</b>	<b>113,285</b>	<b>82,842</b>	<b>36.7%</b>	<b>104,221</b>	<b>8.7%</b>	<b>105,046</b>	<b>87,281</b>	<b>20.4%</b>	<b>172,897</b>

# Listed Products

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## 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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