

MONTRÉAL EXCHANGE

Statistics



Jan 2002

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS		
	Jan 2002	Jan 2001	% CHG	Dec 2001	% CHG	2002	2001	% CHG	Total 2001	Jan 2002	Jan 2001	% CHG	Dec 2001	% CHG	Jan 2002	YTD 2002
Short-Term Interest Rate Futures																
BAX	383,070	0		0		383,070	0		0	176,813	0		0		0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	529	0		0		529	0		0	505	0		0		0	0
Total	383,599	0		0		383,599	0		0	177,318	0		0		0	0
Short-Term Interest Rate Options - OBX	2,725	0		0		2,725	0		0	6,327	0		0		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	101,392	0		0		101,392	0		0	61,646	0		0		0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	101,392	0		0		101,392	0		0	61,646	0		0		0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	64,635	0		0		64,635	0		0	55,797	0		0		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	0	0		0		0	0		0	0	0		0		0	0
SXB	0	0		0		0	0		0	0	0		0		0	0
SXH	0	0		0		0	0		0	0	0		0		0	0
SXY	0	0		0		0	0		0	0	0		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	64,635	0		0		64,635	0		0	55,797	0		0		0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	5,151	0		0		5,151	0		0	5,912	0		0		0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	5,151	0		0		5,151	0		0	5,912	0		0		0	0
Other Options	1	0		0		1	0		0	1	0		0		0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	7,525	0		0		7,525	0		0	10,335	0		0		0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	679,291	0		0		679,291	0		0	621,981	0		0		0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	549,626	0		0		549,626	0		0	294,761	0		0		0	0
Total Options	694,693	0		0		694,693	0		0	644,556	0		0		0	0
GRAND TOTAL	1,244,319	0		0		1,244,319	0		0	939,317	0		0		0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2002	Jan 2001	% CHG	Dec 2001	% CHG	2002	2001	% CHG	Total 2001
Short-Term Interest Rate Futures									
BAX	17,412	0		0		17,412	0		0
CRA	0	0		0		0	0		0
Others	24	0		0		24	0		0
Total	17,436	0		0		17,436	0		0
Short-Term Interest Rate Options - OBX	124	0		0		124	0		0
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	4,609	0		0		4,609	0		0
LGB	0	0		0		0	0		0
Total	4,609	0		0		4,609	0		0
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	2,938	0		0		2,938	0		0
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	0		0		0	0		0
SXB	0	0		0		0	0		0
SXH	0	0		0		0	0		0
SXY	0	0		0		0	0		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	2,938	0		0		2,938	0		0
Index Options									
SXJ	0	0		0		0	0		0
SXO	234	0		0		234	0		0
SXV	0	0		0		0	0		0
Total	234	0		0		234	0		0
ETF Futures	0	0		0		0	0		0
ETF Options	342	0		0		342	0		0
Share Futures	0	0		0		0	0		0
Equity Options	30,877	0		0		30,877	0		0
Currency Options - USX	0	0		0		0	0		0
Total Futures	24,983	0		0		24,983	0		0
Total Options	31,577	0		0		31,577	0		0
GRAND TOTAL	56,560	0		0		56,560	0		0

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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