

MONTRÉAL EXCHANGE

Statistics



May 2002

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME			MONTH END OPEN INTEREST			TRANSACTIONS						
	May 2002	May 2001	% CHG	Apr 2002	% CHG	2002	2001	% CHG	Total 2001	May 2002	May 2001	% CHG	Apr 2002	% CHG	May 2002	YTD 2002
Short-Term Interest Rate Futures																
BAX	442,699	0		382,208	15.8%	2,034,058	0		0	185,354	0		163,746	13.2%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	305	0		280	8.9%	1,844	0		0	420	0		467	-10.1%	0	0
Total	443,004	0		382,488	15.8%	2,035,902	0		0	185,774	0		164,213	13.1%	0	0
Short-Term Interest Rate Options - OBX	3,675	0		5,250	-30.0%	19,800	0		0	14,810	0		12,835	15.4%	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	243,719	0		115,666	110.7%	775,753	0		0	73,345	0		59,445	23.4%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	243,719	0		115,666	110.7%	775,753	0		0	73,345	0		59,445	23.4%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	52,334	0		66,180	-20.9%	427,631	0		0	68,580	0		68,428	0.2%	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	163	0		40	307.5%	203	0		0	100	0		10	900.0%	0	0
SXB	87	0		80	8.8%	167	0		0	125	0		60	108.3%	0	0
SXH	0	0		10	-100.0%	10	0		0	0	0		0		0	0
SXY	0	0		20	-100.0%	20	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	52,584	0		66,330	-20.7%	428,031	0		0	68,805	0		68,498	0.4%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	2,381	0		3,660	-34.9%	20,066	0		0	4,678	0		5,645	-17.1%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	2,381	0		3,660	-34.9%	20,066	0		0	4,678	0		5,645	-17.1%	0	0
Other Options	21,016	0		9,100	130.9%	220,283	0		0	87,051	0		88,051	-1.1%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	7,383	0		8,655	-14.7%	47,990	0		0	20,446	0		19,030	7.4%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	460,098	0		579,822	-20.6%	2,582,301	0		0	735,053	0		678,570	8.3%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	739,307	0		564,484	31.0%	3,239,686	0		0	327,924	0		292,156	12.2%	0	0
Total Options	494,553	0		606,487	-18.5%	2,890,440	0		0	862,038	0		804,131	7.2%	0	0
GRAND TOTAL	1,233,860	0		1,170,971	5.4%	6,130,126	0		0	1,189,962	0		1,096,287	8.5%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2002	May 2001	% CHG	Apr 2002	% CHG	2002	2001	% CHG	Total 2001
Short-Term Interest Rate Futures									
BAX	20,123	0		17,373	15.8%	19,242	0		0
CRA	0	0		0		0	0		0
Others	14	0		13	7.7%	18	0		0
Total	20,137	0		17,386	15.8%	19,260	0		0
Short-Term Interest Rate Options - OBX	167	0		239	-30.1%	187	0		0
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	11,078	0		5,258	110.7%	7,339	0		0
LGB	0	0		0		0	0		0
Total	11,078	0		5,258	110.7%	7,339	0		0
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	2,379	0		3,008	-20.9%	4,110	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	7	0		20	-65.0%	5	0		0
SXB	4	0		40	-90.0%	9	0		0
SXH	0	0		5	-100.0%	1	0		0
SXY	0	0		10	-100.0%	2	0		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	2,390	0		3,083	-22.5%	4,127	0		0
Index Options									
SXJ	0	0		0		0	0		0
SXO	108	0		166	-34.9%	190	0		0
SXV	0	0		0		0	0		0
Total	108	0		166	-34.9%	190	0		0
Other Options	955	0		0		191	0		0
ETF Futures	0	0		0		0	0		0
ETF Options	336	0		393	-14.5%	458	0		0
Share Futures	0	0		0		0	0		0
Equity Options	20,914	0		26,356	-20.6%	24,260	0		0
Currency Options - USX	0	0		0		0	0		0
Total Futures	33,605	0		25,727	30.6%	30,726	0		0
Total Options	22,480	0		27,154	-17.2%	25,286	0		0
GRAND TOTAL	56,085	0		52,881	6.1%	56,012	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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