

MONTRÉAL EXCHANGE

# Statistics



**Aug 2002**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS				
	Aug 2002	Aug 2001	% CHG	Jul 2002	% CHG	2002	2001	% CHG	Total 2001	Aug 2002	Aug 2001	% CHG	Jul 2002	% CHG	Aug 2002	YTD 2002
<b>Short-Term Interest Rate Futures</b>																
BAX	389,508	0		486,331	-19.9%	3,293,977	0		0	180,204	0		188,564	-4.4%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	1,407	0		1,505	-6.5%	7,569	0		0	2,995	0		2,290	30.8%	0	0
<b>Total</b>	<b>390,915</b>	<b>0</b>		<b>487,836</b>	<b>-19.9%</b>	<b>3,301,546</b>	<b>0</b>		<b>0</b>	<b>183,199</b>	<b>0</b>		<b>190,854</b>	<b>-4.0%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>4,900</b>	<b>0</b>		<b>8,650</b>	<b>-43.4%</b>	<b>36,700</b>	<b>0</b>		<b>0</b>	<b>16,325</b>	<b>0</b>		<b>14,925</b>	<b>9.4%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
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	223,967	0		115,043	94.7%	1,230,718	0		0	78,196	0		70,932	10.2%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>223,967</b>	<b>0</b>		<b>115,043</b>	<b>94.7%</b>	<b>1,230,718</b>	<b>0</b>		<b>0</b>	<b>78,196</b>	<b>0</b>		<b>70,932</b>	<b>10.2%</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>0</b>
<b>Index Futures</b>																
SXF	65,977	0		85,260	-22.6%	779,050	0		0	69,932	0		65,384	7.0%	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		132	-100.0%	727	0		0	44	0		44	0.0%	0	0
SXB	0	0		0		167	0		0	0	0		0		0	0
SXH	0	0		0		1,385	0		0	1,375	0		1,375	0.0%	0	0
SXY	0	0		50	-100.0%	70	0		0	50	0		50	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
<b>Total</b>	<b>65,977</b>	<b>0</b>		<b>85,442</b>	<b>-22.8%</b>	<b>781,399</b>	<b>0</b>		<b>0</b>	<b>71,401</b>	<b>0</b>		<b>66,853</b>	<b>6.8%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	4,092	0		7,089	-42.3%	35,428	0		0	6,341	0		7,520	-15.7%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>4,092</b>	<b>0</b>		<b>7,089</b>	<b>-42.3%</b>	<b>35,428</b>	<b>0</b>		<b>0</b>	<b>6,341</b>	<b>0</b>		<b>7,520</b>	<b>-15.7%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>238,825</b>	<b>0</b>		<b>94,400</b>	<b>153.0%</b>	<b>554,252</b>	<b>0</b>		<b>0</b>	<b>218,836</b>	<b>0</b>		<b>93,451</b>	<b>134.2%</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>0</b>
<b>ETF Options</b>	<b>26,270</b>	<b>0</b>		<b>21,096</b>	<b>24.5%</b>	<b>117,620</b>	<b>0</b>		<b>0</b>	<b>33,498</b>	<b>0</b>		<b>24,954</b>	<b>34.2%</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>0</b>
<b>Equity Options</b>	<b>472,336</b>	<b>0</b>		<b>504,205</b>	<b>-6.3%</b>	<b>3,975,877</b>	<b>0</b>		<b>0</b>	<b>541,058</b>	<b>0</b>		<b>675,183</b>	<b>-19.9%</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>0</b>
<b>Total Futures</b>	<b>680,859</b>	<b>0</b>		<b>688,321</b>	<b>-1.1%</b>	<b>5,313,663</b>	<b>0</b>		<b>0</b>	<b>332,796</b>	<b>0</b>		<b>328,639</b>	<b>1.3%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>746,423</b>	<b>0</b>		<b>635,440</b>	<b>17.5%</b>	<b>4,719,877</b>	<b>0</b>		<b>0</b>	<b>816,058</b>	<b>0</b>		<b>816,033</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>1,427,282</b>	<b>0</b>		<b>1,323,761</b>	<b>7.8%</b>	<b>10,033,540</b>	<b>0</b>		<b>0</b>	<b>1,148,854</b>	<b>0</b>		<b>1,144,672</b>	<b>0.4%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2002	Aug 2001	% CHG	Jul 2002	% CHG	2002	2001	% CHG	Total 2001
<b>Short-Term Interest Rate Futures</b>									
BAX	18,548	0		22,106	-16.1%	19,509	0		0
CRA	0	0		0		0	0		0
Others	68	0		68	0.0%	58	0		0
<b>Total</b>	<b>18,616</b>	<b>0</b>		<b>22,174</b>	<b>-16.0%</b>	<b>19,567</b>	<b>0</b>		<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>233</b>	<b>0</b>		<b>393</b>	<b>-40.7%</b>	<b>216</b>	<b>0</b>		<b>0</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	10,665	0		5,229	104.0%	7,298	0		0
LGB	0	0		0		0	0		0
<b>Total</b>	<b>10,665</b>	<b>0</b>		<b>5,229</b>	<b>104.0%</b>	<b>7,298</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>Index Futures</b>									
SXF	3,142	0		3,875	-18.9%	4,697	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		6	-100.0%	7	0		0
SXB	0	0		0		5	0		0
SXH	0	0		0		9	0		0
SXY	0	0		2	-100.0%	2	0		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>3,142</b>	<b>0</b>		<b>3,883</b>	<b>-19.1%</b>	<b>4,720</b>	<b>0</b>		<b>0</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	195	0		322	-39.4%	210	0		0
SXV	0	0		0		0	0		0
<b>Total</b>	<b>195</b>	<b>0</b>		<b>322</b>	<b>-39.4%</b>	<b>210</b>	<b>0</b>		<b>0</b>
<b>Other Options</b>	<b>658</b>	<b>0</b>		<b>0</b>		<b>82</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>ETF Options</b>	<b>1,251</b>	<b>0</b>		<b>959</b>	<b>30.4%</b>	<b>702</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>Equity Options</b>	<b>22,492</b>	<b>0</b>		<b>0</b>		<b>2,812</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>Total Futures</b>	<b>32,423</b>	<b>0</b>		<b>31,286</b>	<b>3.6%</b>	<b>31,585</b>	<b>0</b>		<b>0</b>
<b>Total Options</b>	<b>24,829</b>	<b>0</b>		<b>1,674</b>	<b>1383.2%</b>	<b>4,022</b>	<b>0</b>		<b>0</b>
<b>GRAND TOTAL</b>	<b>57,252</b>	<b>0</b>		<b>32,960</b>	<b>73.7%</b>	<b>35,607</b>	<b>0</b>		<b>0</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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