

MONTRÉAL EXCHANGE

Statistics



Sep 2002

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Sep 2002	Sep 2001	% CHG	Aug 2002	% CHG	2002	2001	% CHG	Total 2001	Sep 2002	Sep 2001	% CHG	Aug 2002	% CHG	Sep 2002	YTD 2002
Short-Term Interest Rate Futures																
BAX	417,130	0		389,508	7.1%	3,711,107	0		0	162,721	0		180,204	-9.7%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	1,337	0		1,407	-5.0%	8,906	0		0	1,891	0		2,995	-36.9%	0	0
Total	418,467	0		390,915	7.0%	3,720,013	0		0	164,612	0		183,199	-10.1%	0	0
Short-Term Interest Rate Options - OBX	4,850	0		4,900	-1.0%	41,550	0		0	14,950	0		16,325	-8.4%	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	120,794	0		223,967	-46.1%	1,351,512	0		0	80,184	0		78,196	2.5%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	120,794	0		223,967	-46.1%	1,351,512	0		0	80,184	0		78,196	2.5%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	244,890	0		65,977	271.2%	1,023,940	0		0	74,718	0		69,932	6.8%	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		727	0		0	0	0		44	-100.0%	0	0
SXB	0	0		0		167	0		0	0	0		0		0	0
SXH	2,750	0		0		4,135	0		0	1,375	0		1,375	0.0%	0	0
SXY	0	0		0		70	0		0	0	0		50	-100.0%	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	247,640	0		65,977	275.3%	1,029,039	0		0	76,093	0		71,401	6.6%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	3,935	0		4,092	-3.8%	39,363	0		0	5,053	0		6,341	-20.3%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	3,935	0		4,092	-3.8%	39,363	0		0	5,053	0		6,341	-20.3%	0	0
Other Options	141,842	0		238,825	-40.6%	696,094	0		0	203,028	0		218,836	-7.2%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	38,306	0		26,270	45.8%	155,926	0		0	41,429	0		33,498	23.7%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	473,534	0		472,336	0.3%	4,449,411	0		0	759,351	0		541,058	40.3%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	786,901	0		680,859	15.6%	6,100,564	0		0	320,889	0		332,796	-3.6%	0	0
Total Options	662,467	0		746,423	-11.2%	5,382,344	0		0	1,023,811	0		816,058	25.5%	0	0
GRAND TOTAL	1,449,368	0		1,427,282	1.5%	11,482,908	0		0	1,344,700	0		1,148,854	17.0%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2002	Sep 2001	% CHG	Aug 2002	% CHG	2002	2001	% CHG	Total 2001
Short-Term Interest Rate Futures									
BAX	20,856	0		18,548	12.4%	19,659	0		0
CRA	0	0		0		0	0		0
Others	67	0		68	-1.5%	60	0		0
Total	20,923	0		18,616	12.4%	19,719	0		0
Short-Term Interest Rate Options - OBX	242	0		233	3.9%	219	0		0
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	6,040	0		10,665	-43.4%	7,158	0		0
LGB	0	0		0		0	0		0
Total	6,040	0		10,665	-43.4%	7,158	0		0
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	12,244	0		3,142	289.7%	5,536	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		6	0		0
SXB	0	0		0		5	0		0
SXH	138	0		0		23	0		0
SXY	0	0		0		1	0		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	12,382	0		3,142	294.1%	5,571	0		0
Index Options									
SXJ	0	0		0		0	0		0
SXO	197	0		195	1.0%	208	0		0
SXV	0	0		0		0	0		0
Total	197	0		195	1.0%	208	0		0
Other Options	792	0		658	20.4%	161	0		0
ETF Futures	0	0		0		0	0		0
ETF Options	1,915	0		1,251	53.1%	837	0		0
Share Futures	0	0		0		0	0		0
Equity Options	23,677	0		22,492	5.3%	5,130	0		0
Currency Options - USX	0	0		0		0	0		0
Total Futures	39,345	0		32,423	21.3%	32,448	0		0
Total Options	26,823	0		24,829	8.0%	6,555	0		0
GRAND TOTAL	66,168	0		57,252	15.6%	39,003	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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