

MONTRÉAL EXCHANGE

Statistics



Jan 2003

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Jan 2003	Jan 2002	% CHG	Dec 2002	% CHG	2003	2002	% CHG	Total 2002	Jan 2003	Jan 2002	% CHG	Dec 2002	% CHG	Jan 2003	YTD 2003
Short-Term Interest Rate Futures																
BAX	605,358	383,070	58.0%	303,148	99.7%	605,358	383,070	58.0%	4,789,319	218,534	176,813	23.6%	147,870	47.8%	0	0
CRA	0	0		0		0	0		0	0	0	0	0	0	0	
Others	301	529	-43.1%	256	17.6%	301	529	-43.1%	10,591	238	505	-52.9%	619	-61.6%	0	0
Total	605,659	383,599	57.9%	303,404	99.6%	605,659	383,599	57.9%	4,799,910	218,772	177,318	23.4%	148,489	47.3%	0	0
Short-Term Interest Rate Options - OBX	22,200	2,725	714.7%	9,900	124.2%	22,200	2,725	714.7%	57,950	32,325	6,327	410.9%	17,050	89.6%	0	0
Bond Futures																
CGZ	0	0		0		0	0		0	0	0	0	0	0	0	
CGF	0	0		0		0	0		0	0	0	0	0	0	0	
CGB	149,036	101,392	47.0%	89,482	66.6%	149,036	101,392	47.0%	1,803,420	77,659	61,646	26.0%	63,542	22.2%	0	0
LGB	0	0		0		0	0		0	0	0	0	0	0	0	
Total	149,036	101,392	47.0%	89,482	66.6%	149,036	101,392	47.0%	1,803,420	77,659	61,646	26.0%	63,542	22.2%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	98,603	64,635	52.6%	239,438	-58.8%	98,603	64,635	52.6%	1,450,860	68,465	55,797	22.7%	67,625	1.2%	0	0
SXM	0	0		0		0	0		0	0	0	0	0	0	0	
SEG	0	0		0		0	0		0	0	0	0	0	0	0	
SDV	0	0		0		0	0		0	0	0	0	0	0	0	
SMJ	0	0		0		0	0		0	0	0	0	0	0	0	
SCF	0	0		0		0	0		0	0	0	0	0	0	0	
SXA	370	0		3	12233.3%	370	0		739	236	0	0	0	0	0	
SXB	50	0		0		50	0		187	50	0	0	0	0	0	
SXH	0	0		2,936	-100.0%	0	0		7,071	1,375	0	1,375	0.0%	0	0	
SXY	0	0		15	-100.0%	0	0		85	0	0	0	0	0	0	
SXK	0	0		0		0	0		0	0	0	0	0	0	0	
SXU	0	0		0		0	0		0	0	0	0	0	0	0	
Total	99,023	64,635	53.2%	242,392	-59.1%	99,023	64,635	53.2%	1,458,942	70,126	55,797	25.7%	69,000	1.6%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0	0	0	
SXO	3,815	5,151	-25.9%	4,047	-5.7%	3,815	5,151	-25.9%	47,749	6,866	5,912	16.1%	4,251	61.5%	0	0
SXV	0	0		0		0	0		0	0	0	0	0	0	0	
Total	3,815	5,151	-25.9%	4,047	-5.7%	3,815	5,151	-25.9%	47,749	6,866	5,912	16.1%	4,251	61.5%	0	0
Other Options	328,940	1,193,900	0.0%	69,129	375.8%	328,940	1,193,900	0.0%	918,046	386,764	1,176,300	0.0%	292,170	32.4%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	9,178	7,525	22.0%	20,947	-56.2%	9,178	7,525	22.0%	237,325	22,744	10,335	120.1%	18,450	23.3%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	650,823	679,291	-4.2%	509,084	27.8%	650,823	679,291	-4.2%	6,177,209	697,574	621,981	12.2%	723,823	-3.6%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	853,718	549,626	55.3%	635,278	34.4%	853,718	549,626	55.3%	8,062,272	366,557	294,761	24.4%	281,031	30.4%	0	0
Total Options	1,014,956	694,693	46.1%	613,107	65.5%	1,014,956	694,693	46.1%	7,438,279	1,146,273	644,556	77.8%	1,055,744	8.6%	0	0
GRAND TOTAL	1,868,674	1,244,319	50.2%	1,248,385	49.7%	1,868,674	1,244,319	50.2%	15,500,551	1,512,830	939,317	61.1%	1,336,775	13.2%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2003	Jan 2002	% CHG	Dec 2002	% CHG	2003	2002	% CHG	Total 2002
Short-Term Interest Rate Futures									
BAX	27,516	17,412	58.0%	15,157	81.5%	27,516	17,412	58.0%	228,762
CRA	0	0		0		0	0		0
Others	14	24	-41.7%	12	16.7%	14	24	-41.7%	606
Total	27,530	17,436	57.9%	15,169	81.5%	27,530	17,436	57.9%	229,368
Short-Term Interest Rate Options - OBX	1,009	124	713.7%	495	103.8%	1,009	124	713.7%	2,774
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	6,774	4,609	47.0%	4,474	51.4%	6,774	4,609	47.0%	86,367
LGB	0	0		0		0	0		0
Total	6,774	4,609	47.0%	4,474	51.4%	6,774	4,609	47.0%	86,367
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	4,482	2,938	52.6%	11,972	-62.6%	4,482	2,938	52.6%	70,480
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	17	0		0		17	0		54
SXB	2	0		0		2	0		45
SXH	0	0		147	-100.0%	0	0		358
SXY	0	0		1	-100.0%	0	0		13
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	4,501	2,938	53.2%	12,120	-62.9%	4,501	2,938	53.2%	70,950
Index Options									
SXJ	0	0		0		0	0		0
SXO	173	234	-26.1%	202	-14.4%	173	234	-26.1%	2,278
SXV	0	0		0		0	0		0
Total	173	234	-26.1%	202	-14.4%	173	234	-26.1%	2,278
Other Options	1,588	0		636	149.7%	1,588	0		3,615
ETF Futures	0	0		0		0	0		0
ETF Options	417	342	21.9%	1,047	-60.2%	417	342	21.9%	11,360
Share Futures	0	0		0		0	0		0
Equity Options	29,582	0		25,454	16.2%	29,582	0		128,194
Currency Options - USX	0	0		0		0	0		0
Total Futures	38,805	24,983	55.3%	31,763	22.2%	38,805	24,983	55.3%	386,685
Total Options	32,769	700	4581.3%	27,834	17.7%	32,769	700	4581.3%	148,221
GRAND TOTAL	71,574	25,683	178.7%	59,597	20.1%	71,574	25,683	178.7%	534,906

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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