

MONTRÉAL EXCHANGE

Statistics



Feb 2003

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Feb 2003	Feb 2002	% CHG	Jan 2003	% CHG	2003	2002	% CHG	Total 2002	Feb 2003	Feb 2002	% CHG	Jan 2003	% CHG	Feb 2003	YTD 2003
Short-Term Interest Rate Futures																
BAX	467,743	325,588	43.7%	605,358	-22.7%	1,073,101	708,658	51.4%	4,789,319	225,978	175,128	29.0%	218,534	3.4%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Others	202	219	-7.8%	301	-32.9%	503	748	-32.8%	10,591	223	475	-53.1%	238	-6.3%	0	0
Total	467,945	325,807	43.6%	605,659	-22.7%	1,073,604	709,406	51.3%	4,799,910	226,201	175,603	28.8%	218,772	3.4%	0	0
Short-Term Interest Rate Options - OBX	46,120	400	11430.0%	22,200	107.7%	68,320	3,125	2086.2%	57,950	71,185	6,977	920.3%	32,325	120.2%	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	329,439	189,491	73.9%	149,036	121.0%	478,475	290,883	64.5%	1,803,420	112,120	70,834	58.3%	77,659	44.4%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	329,439	189,491	73.9%	149,036	121.0%	478,475	290,883	64.5%	1,803,420	112,120	70,834	58.3%	77,659	44.4%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	64,240	82,505	-22.1%	98,603	-34.8%	162,843	147,140	10.7%	1,450,860	69,288	75,886	-8.7%	68,465	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	46	0		370	-87.6%	416	0		739	253	0	236	7.2%	0	0	0
SXB	0	0		50	-100.0%	50	0		187	50	0	50	0.0%	0	0	0
SXH	0	0		0		0	0		7,071	1,375	0	1,375	0.0%	0	0	0
SXY	12	0		0		12	0		85	12	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	64,298	82,505	-22.1%	99,023	-35.1%	163,321	147,140	11.0%	1,458,942	70,978	75,886	-6.5%	70,126	1.2%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	2,489	4,109	-39.4%	3,815	-34.8%	6,304	9,260	-31.9%	47,749	7,196	7,272	-1.0%	6,866	4.8%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	2,489	4,109	-39.4%	3,815	-34.8%	6,304	9,260	-31.9%	47,749	7,196	7,272	-1.0%	6,866	4.8%	0	0
Other Options	31,600	73,673	-57.1%	294,000	-89.3%	325,600	73,674	341.9%	842,777	242,150	70,674	242.6%	298,051	-18.8%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	23,034	27,228	-15.4%	18,356	25.5%	64,424	42,278	52.4%	474,650	121,173	38,150	217.6%	45,488	166.4%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	361,762	413,548	-12.5%	650,823	-44.4%	1,012,585	1,092,839	-7.3%	6,177,209	681,960	673,362	1.3%	697,574	-2.2%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	861,682	597,803	44.1%	853,718	0.9%	1,715,400	1,147,429	49.5%	8,062,272	409,299	322,323	27.0%	366,557	11.7%	0	0
Total Options	465,005	518,958	-10.4%	989,194	-53.0%	1,477,233	1,221,176	21.0%	7,600,335	1,123,664	796,435	41.1%	1,080,304	4.0%	0	0
GRAND TOTAL	1,326,687	1,116,761	18.8%	1,842,912	-28.0%	3,192,633	2,368,605	34.8%	15,662,607	1,532,963	1,118,758	37.0%	1,446,861	6.0%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2003	Feb 2002	% CHG	Jan 2003	% CHG	2003	2002	% CHG	Total 2002
Short-Term Interest Rate Futures									
BAX	23,387	16,279	43.7%	27,516	-15.0%	25,452	16,846	51.1%	114,381
CRA	0	0		0		0	0		0
Others	10	11	-9.1%	14	-28.6%	12	18	-33.3%	303
Total	23,397	16,290	43.6%	27,530	-15.0%	25,464	16,864	51.0%	114,684
Short-Term Interest Rate Options - OBX	2,306	20	11430.0%	1,009	128.5%	1,658	72	2202.8%	1,387
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	16,472	9,475	73.8%	6,774	143.2%	11,623	7,042	65.1%	43,183
LGB	0	0		0		0	0		0
Total	16,472	9,475	73.8%	6,774	143.2%	11,623	7,042	65.1%	43,183
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	3,212	4,125	-22.1%	4,482	-28.3%	3,847	3,532	8.9%	35,240
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	2	0		17	-88.2%	10	0		27
SXB	0	0		2	-100.0%	1	0		22
SXH	0	0		0		0	0		179
SXY	1	0		0		0	0		7
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	3,215	4,125	-22.1%	4,501	-28.6%	3,858	3,532	9.2%	35,475
Index Options									
SXJ	0	0		0		0	0		0
SXO	124	205	-39.5%	173	-28.3%	149	220	-32.3%	1,139
SXV	0	0		0		0	0		0
Total	124	205	-39.5%	173	-28.3%	149	220	-32.3%	1,139
ETF Futures	0	0		0		0	0		0
ETF Options	1,151	1,362	-15.5%	834	38.0%	1,568	1,022	53.4%	11,360
Share Futures	0	0		0		0	0		0
Equity Options	18,087	20,677	-12.5%	0		9,044	25,777	-64.9%	82,535
Currency Options - USX	0	0		0		0	0		0
Total Futures	43,084	29,890	44.1%	38,805	11.0%	40,945	27,438	49.2%	193,342
Total Options	21,668	22,264	-2.7%	2,016	974.8%	12,419	27,091	-54.2%	96,421
GRAND TOTAL	64,752	52,154	24.2%	40,821	58.6%	53,364	54,529	-2.1%	289,763

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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