

MONTRÉAL EXCHANGE

# Statistics



**Mar 2003**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Mar 2003	Mar 2002	% CHG	Feb 2003	% CHG	2003	2002	% CHG	Total 2002	Mar 2003	Mar 2002	% CHG	Feb 2003	% CHG	Mar 2003	YTD 2003
<b>Short-Term Interest Rate Futures</b>																
BAX	542,604	500,493	8.4%	467,743	16.0%	1,615,705	1,209,151	33.6%	4,789,319	188,032	163,497	15.0%	225,978	-16.8%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	230	511	-55.0%	202	13.9%	733	1,259	-41.8%	10,591	118	419	-71.8%	223	-47.1%	0	0
<b>Total</b>	<b>542,834</b>	<b>501,004</b>	<b>8.3%</b>	<b>467,945</b>	<b>16.0%</b>	<b>1,616,438</b>	<b>1,210,410</b>	<b>33.5%</b>	<b>4,799,910</b>	<b>188,150</b>	<b>163,916</b>	<b>14.8%</b>	<b>226,201</b>	<b>-16.8%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>27,485</b>	<b>7,750</b>	<b>254.6%</b>	<b>46,120</b>	<b>-40.4%</b>	<b>95,805</b>	<b>10,875</b>	<b>781.0%</b>	<b>57,950</b>	<b>73,385</b>	<b>9,535</b>	<b>669.6%</b>	<b>71,185</b>	<b>3.1%</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	207,122	125,485	65.1%	329,439	-37.1%	685,597	416,368	64.7%	1,803,420	77,898	56,355	38.2%	112,120	-30.5%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>207,122</b>	<b>125,485</b>	<b>65.1%</b>	<b>329,439</b>	<b>-37.1%</b>	<b>685,597</b>	<b>416,368</b>	<b>64.7%</b>	<b>1,803,420</b>	<b>77,898</b>	<b>56,355</b>	<b>38.2%</b>	<b>112,120</b>	<b>-30.5%</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	250,917	161,977	54.9%	64,240	290.6%	413,760	309,117	33.9%	1,450,860	81,768	65,950	24.0%	69,288	18.0%	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	247	0		46	437.0%	663	0		739	117	0		253	-53.8%	0	0
SXB	0	0		0		50	0		187	0	0		50	-100.0%	0	0
SXH	2,378	0		0		2,378	0		7,071	1,189	0		1,375	-13.5%	0	0
SXY	137	0		12	1041.7%	149	0		85	37	0		12	208.3%	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>253,679</b>	<b>161,977</b>	<b>56.6%</b>	<b>64,298</b>	<b>294.5%</b>	<b>417,000</b>	<b>309,117</b>	<b>34.9%</b>	<b>1,458,942</b>	<b>83,111</b>	<b>65,950</b>	<b>26.0%</b>	<b>70,978</b>	<b>17.1%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	2,686	4,765	-43.6%	2,489	7.9%	8,990	14,025	-35.9%	47,749	4,882	5,452	-10.5%	7,196	-32.2%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>2,686</b>	<b>4,765</b>	<b>-43.6%</b>	<b>2,489</b>	<b>7.9%</b>	<b>8,990</b>	<b>14,025</b>	<b>-35.9%</b>	<b>47,749</b>	<b>4,882</b>	<b>5,452</b>	<b>-10.5%</b>	<b>7,196</b>	<b>-32.2%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>87,821</b>	<b>115,453</b>	<b>-23.9%</b>	<b>31,600</b>	<b>177.9%</b>	<b>448,361</b>	<b>189,127</b>	<b>137.1%</b>	<b>918,046</b>	<b>289,080</b>	<b>80,591</b>	<b>258.7%</b>	<b>242,150</b>	<b>19.4%</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>12,049</b>	<b>10,813</b>	<b>11.4%</b>	<b>8,584</b>	<b>40.4%</b>	<b>44,261</b>	<b>31,952</b>	<b>38.5%</b>	<b>237,325</b>	<b>19,925</b>	<b>18,168</b>	<b>9.7%</b>	<b>23,100</b>	<b>-13.7%</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>474,801</b>	<b>449,542</b>	<b>5.6%</b>	<b>361,762</b>	<b>31.2%</b>	<b>1,487,386</b>	<b>1,542,381</b>	<b>-3.6%</b>	<b>6,177,209</b>	<b>654,046</b>	<b>694,795</b>	<b>-5.9%</b>	<b>681,960</b>	<b>-4.1%</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>1,003,635</b>	<b>788,466</b>	<b>27.3%</b>	<b>861,682</b>	<b>16.5%</b>	<b>2,719,035</b>	<b>1,935,895</b>	<b>40.5%</b>	<b>8,062,272</b>	<b>349,159</b>	<b>286,221</b>	<b>22.0%</b>	<b>409,299</b>	<b>-14.7%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>604,842</b>	<b>588,323</b>	<b>2.8%</b>	<b>450,555</b>	<b>34.2%</b>	<b>2,084,803</b>	<b>1,788,360</b>	<b>16.6%</b>	<b>7,438,279</b>	<b>1,041,318</b>	<b>808,541</b>	<b>28.8%</b>	<b>1,025,591</b>	<b>1.5%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>1,608,477</b>	<b>1,376,789</b>	<b>16.8%</b>	<b>1,312,237</b>	<b>22.6%</b>	<b>4,803,838</b>	<b>3,724,255</b>	<b>29.0%</b>	<b>15,500,551</b>	<b>1,390,477</b>	<b>1,094,762</b>	<b>27.0%</b>	<b>1,434,890</b>	<b>-3.1%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2003	Mar 2002	% CHG	Feb 2003	% CHG	2003	2002	% CHG	Total 2002
<b>Short-Term Interest Rate Futures</b>									
BAX	25,838	25,025	3.2%	23,387	10.5%	25,581	19,572	30.7%	76,254
CRA	0	0		0		0	0		0
Others	11	25	-56.0%	10	10.0%	11	20	-45.0%	202
<b>Total</b>	<b>25,849</b>	<b>25,050</b>	<b>3.2%</b>	<b>23,397</b>	<b>10.5%</b>	<b>25,592</b>	<b>19,592</b>	<b>30.6%</b>	<b>76,456</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>1,309</b>	<b>388</b>	<b>237.4%</b>	<b>2,306</b>	<b>-43.2%</b>	<b>1,541</b>	<b>177</b>	<b>770.6%</b>	<b>925</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	9,863	6,274	57.2%	16,472	-40.1%	11,036	6,786	62.6%	28,789
LGB	0	0		0		0	0		0
<b>Total</b>	<b>9,863</b>	<b>6,274</b>	<b>57.2%</b>	<b>16,472</b>	<b>-40.1%</b>	<b>11,036</b>	<b>6,786</b>	<b>62.6%</b>	<b>28,789</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	11,948	8,099	47.5%	3,212	272.0%	6,547	5,054	29.5%	23,493
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	12	0		2	500.0%	10	0		18
SXB	0	0		0		1	0		15
SXH	113	0		0		38	0		119
SXY	7	0		1	600.0%	2	0		4
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>12,080</b>	<b>8,099</b>	<b>49.2%</b>	<b>3,215</b>	<b>275.7%</b>	<b>6,598</b>	<b>5,054</b>	<b>30.6%</b>	<b>23,649</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	128	238	-46.2%	124	3.2%	142	226	-37.2%	759
SXV	0	0		0		0	0		0
<b>Total</b>	<b>128</b>	<b>238</b>	<b>-46.2%</b>	<b>124</b>	<b>3.2%</b>	<b>142</b>	<b>226</b>	<b>-37.2%</b>	<b>759</b>
<b>Other Options</b>	<b>1,009</b>	<b>0</b>		<b>0</b>		<b>866</b>	<b>0</b>		<b>1,205</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>574</b>	<b>541</b>	<b>6.1%</b>	<b>429</b>	<b>33.8%</b>	<b>714</b>	<b>521</b>	<b>37.0%</b>	<b>3,787</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>22,610</b>	<b>0</b>		<b>0</b>		<b>17,397</b>	<b>0</b>		<b>42,731</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>47,792</b>	<b>39,423</b>	<b>21.2%</b>	<b>43,084</b>	<b>10.9%</b>	<b>43,226</b>	<b>31,432</b>	<b>37.5%</b>	<b>128,894</b>
<b>Total Options</b>	<b>25,630</b>	<b>1,167</b>	<b>2096.2%</b>	<b>2,859</b>	<b>796.5%</b>	<b>20,660</b>	<b>924</b>	<b>2135.9%</b>	<b>49,407</b>
<b>GRAND TOTAL</b>	<b>73,422</b>	<b>40,590</b>	<b>80.9%</b>	<b>45,943</b>	<b>59.8%</b>	<b>63,886</b>	<b>32,356</b>	<b>97.4%</b>	<b>178,301</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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