

MONTRÉAL EXCHANGE

Statistics



Mar 2002

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Mar 2002	Mar 2001	% CHG	Feb 2002	% CHG	2002	2001	% CHG	Total 2001	Mar 2002	Mar 2001	% CHG	Feb 2002	% CHG	Mar 2002	YTD 2002
Short-Term Interest Rate Futures																
BAX	500,493	0		325,588	53.7%	1,209,151	0		0	163,497	0		175,128	-6.6%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	511	0		219	133.3%	1,259	0		0	419	0		475	-11.8%	0	0
Total	501,004	0		325,807	53.8%	1,210,410	0		0	163,916	0		175,603	-6.7%	0	0
Short-Term Interest Rate Options - OBX	7,750	0		400	1837.5%	10,875	0		0	9,535	0		6,977	36.7%	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	125,485	0		189,491	-33.8%	416,368	0		0	56,355	0		70,834	-20.4%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	125,485	0		189,491	-33.8%	416,368	0		0	56,355	0		70,834	-20.4%	0	0
Bond Options - OGB	0	0		0		0	0		0	0	0		0		0	0
Index Futures																
SXF	161,977	0		82,505	96.3%	309,117	0		0	65,950	0		75,886	-13.1%	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		0	0		0	0	0		0		0	0
SXB	0	0		0		0	0		0	0	0		0		0	0
SXH	0	0		0		0	0		0	0	0		0		0	0
SXY	0	0		0		0	0		0	0	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
Total	161,977	0		82,505	96.3%	309,117	0		0	65,950	0		75,886	-13.1%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	4,765	0		4,109	16.0%	14,025	0		0	5,452	0		7,272	-25.0%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	4,765	0		4,109	16.0%	14,025	0		0	5,452	0		7,272	-25.0%	0	0
Other Options	115,453	0		74,713	54.5%	190,167	0		0	81,591	0		71,674	13.8%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	10,813	0		13,614	-20.6%	31,952	0		0	18,168	0		19,075	-4.8%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	449,542	0		413,548	8.7%	1,542,381	0		0	694,795	0		673,362	3.2%	0	0
Currency Options - USX	0	0		0		0	0		0	0	0		0		0	0
Total Futures	788,466	0		597,803	31.9%	1,935,895	0		0	286,221	0		322,323	-11.2%	0	0
Total Options	588,323	0		506,384	16.2%	1,789,400	0		0	809,541	0		778,360	4.0%	0	0
GRAND TOTAL	1,376,789	0		1,104,187	24.7%	3,725,295	0		0	1,095,762	0		1,100,683	-0.4%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2002	Mar 2001	% CHG	Feb 2002	% CHG	2002	2001	% CHG	Total 2001
Short-Term Interest Rate Futures									
BAX	25,025	0		16,279	53.7%	19,572	0		0
CRA	0	0		0		0	0		0
Others	25	0		11	127.3%	20	0		0
Total	25,050	0		16,290	53.8%	19,592	0		0
Short-Term Interest Rate Options - OBX	388	0		20	1840.0%	177	0		0
Bond Futures									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	6,274	0		9,475	-33.8%	6,786	0		0
LGB	0	0		0		0	0		0
Total	6,274	0		9,475	-33.8%	6,786	0		0
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	8,099	0		4,125	96.3%	5,054	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		0	0		0
SXB	0	0		0		0	0		0
SXH	0	0		0		0	0		0
SXY	0	0		0		0	0		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	8,099	0		4,125	96.3%	5,054	0		0
Index Options									
SXJ	0	0		0		0	0		0
SXO	238	0		205	16.1%	226	0		0
SXV	0	0		0		0	0		0
Total	238	0		205	16.1%	226	0		0
ETF Futures	0	0		0		0	0		0
ETF Options	541	0		681	-20.6%	521	0		0
Share Futures	0	0		0		0	0		0
Equity Options	22,477	0		20,677	8.7%	24,677	0		0
Currency Options - USX	0	0		0		0	0		0
Total Futures	39,423	0		29,890	31.9%	31,432	0		0
Total Options	23,644	0		21,583	9.5%	25,601	0		0
GRAND TOTAL	63,067	0		51,473	22.5%	57,033	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

All reported futures and options figures represent executed data.

BAX®, ONX®, OBX®, CGZ®, CGF®, CGB®, LGB®, OGB® and USX® are registered trademarks of Bourse de Montréal Inc.

OIS-MX™, SXF™, SXM™, SCF™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.