

MONTRÉAL EXCHANGE

# Statistics



**Nov 2002**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Nov 2002	Nov 2001	% CHG	Oct 2002	% CHG	2002	2001	% CHG	Total 2001	Nov 2002	Nov 2001	% CHG	Oct 2002	% CHG	Nov 2002	YTD 2002
<b>Short-Term Interest Rate Futures</b>																
BAX	318,458	0		456,606	-30.3%	4,486,171	0		0	185,010	0		163,729	13.0%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	382	0		1,047	-63.5%	10,335	0		0	712	0		1,049	-32.1%	0	0
<b>Total</b>	<b>318,840</b>	<b>0</b>		<b>457,653</b>	<b>-30.3%</b>	<b>4,496,506</b>	<b>0</b>		<b>0</b>	<b>185,722</b>	<b>0</b>		<b>164,778</b>	<b>12.7%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,250</b>	<b>0</b>		<b>4,250</b>	<b>-47.1%</b>	<b>48,050</b>	<b>0</b>		<b>0</b>	<b>18,100</b>	<b>0</b>		<b>18,200</b>	<b>-0.5%</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	218,658	0		143,768	52.1%	1,713,938	0		0	71,190	0		62,549	13.8%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>218,658</b>	<b>0</b>		<b>143,768</b>	<b>52.1%</b>	<b>1,713,938</b>	<b>0</b>		<b>0</b>	<b>71,190</b>	<b>0</b>		<b>62,549</b>	<b>13.8%</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	76,689	0		110,793	-30.8%	1,211,422	0		0	73,136	0		76,148	-4.0%	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	9	0		0		736	0		0	3	0		0		0	0
SXB	0	0		20	-100.0%	187	0		0	20	0		20	0.0%	0	0
SXH	0	0		0		4,135	0		0	1,375	0		1,375	0.0%	0	0
SXY	0	0		0		70	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
<b>Total</b>	<b>76,698</b>	<b>0</b>		<b>110,813</b>	<b>-30.8%</b>	<b>1,216,550</b>	<b>0</b>		<b>0</b>	<b>74,534</b>	<b>0</b>		<b>77,543</b>	<b>-3.9%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	1,617	0		2,722	-40.6%	43,702	0		0	5,429	0		5,277	2.9%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>1,617</b>	<b>0</b>		<b>2,722</b>	<b>-40.6%</b>	<b>43,702</b>	<b>0</b>		<b>0</b>	<b>5,429</b>	<b>0</b>		<b>5,277</b>	<b>2.9%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>116,369</b>	<b>0</b>		<b>36,454</b>	<b>219.2%</b>	<b>848,917</b>	<b>0</b>		<b>0</b>	<b>259,220</b>	<b>0</b>		<b>221,170</b>	<b>17.2%</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>15,737</b>	<b>0</b>		<b>44,715</b>	<b>-64.8%</b>	<b>216,378</b>	<b>0</b>		<b>0</b>	<b>36,036</b>	<b>0</b>		<b>45,510</b>	<b>-20.8%</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>542,853</b>	<b>0</b>		<b>675,861</b>	<b>-19.7%</b>	<b>5,668,125</b>	<b>0</b>		<b>0</b>	<b>814,419</b>	<b>0</b>		<b>734,484</b>	<b>10.9%</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>614,196</b>	<b>0</b>		<b>712,234</b>	<b>-13.8%</b>	<b>7,426,994</b>	<b>0</b>		<b>0</b>	<b>331,446</b>	<b>0</b>		<b>304,870</b>	<b>8.7%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>678,826</b>	<b>0</b>		<b>764,002</b>	<b>-11.1%</b>	<b>6,825,172</b>	<b>0</b>		<b>0</b>	<b>1,133,204</b>	<b>0</b>		<b>1,024,641</b>	<b>10.6%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>1,293,022</b>	<b>0</b>		<b>1,476,236</b>	<b>-12.4%</b>	<b>14,252,166</b>	<b>0</b>		<b>0</b>	<b>1,464,650</b>	<b>0</b>		<b>1,329,511</b>	<b>10.2%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2002	Nov 2001	% CHG	Oct 2002	% CHG	2002	2001	% CHG	Total 2001
<b>Short-Term Interest Rate Futures</b>									
BAX	15,923	0		20,755	-23.3%	19,419	0		0
CRA	0	0		0		0	0		0
Others	19	0		48	-60.4%	54	0		0
<b>Total</b>	<b>15,942</b>	<b>0</b>		<b>20,803</b>	<b>-23.4%</b>	<b>19,473</b>	<b>0</b>		<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>112</b>	<b>0</b>		<b>193</b>	<b>-42.0%</b>	<b>207</b>	<b>0</b>		<b>0</b>
<b>Bond Futures</b>									
CGZ	0	0		0		0	0		0
CGF	0	0		0		0	0		0
CGB	10,933	0		6,535	67.3%	7,445	0		0
LGB	0	0		0		0	0		0
<b>Total</b>	<b>10,933</b>	<b>0</b>		<b>6,535</b>	<b>67.3%</b>	<b>7,445</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>Index Futures</b>									
SXF	3,652	0		5,036	-27.5%	5,319	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		5	0		0
SXB	0	0		1	-100.0%	4	0		0
SXH	0	0		0		19	0		0
SXY	0	0		0		1	0		0
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>3,652</b>	<b>0</b>		<b>5,037</b>	<b>-27.5%</b>	<b>5,348</b>	<b>0</b>		<b>0</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	77	0		124	-37.9%	189	0		0
SXV	0	0		0		0	0		0
<b>Total</b>	<b>77</b>	<b>0</b>		<b>124</b>	<b>-37.9%</b>	<b>189</b>	<b>0</b>		<b>0</b>
<b>Other Options</b>	<b>745</b>	<b>0</b>		<b>783</b>	<b>-4.9%</b>	<b>271</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>ETF Options</b>	<b>749</b>	<b>0</b>		<b>2,032</b>	<b>-63.1%</b>	<b>938</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>Equity Options</b>	<b>25,850</b>	<b>0</b>		<b>30,721</b>	<b>-15.9%</b>	<b>9,340</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>Total Futures</b>	<b>30,527</b>	<b>0</b>		<b>32,375</b>	<b>-5.7%</b>	<b>32,266</b>	<b>0</b>		<b>0</b>
<b>Total Options</b>	<b>27,533</b>	<b>0</b>		<b>33,853</b>	<b>-18.7%</b>	<b>10,945</b>	<b>0</b>		<b>0</b>
<b>GRAND TOTAL</b>	<b>58,060</b>	<b>0</b>		<b>66,228</b>	<b>-12.3%</b>	<b>43,211</b>	<b>0</b>		<b>0</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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