



Statistics

July 2002

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



Canadian Derivatives Exchange

BOURSE DE MONTRÉAL INC. - July 2002

Interest Rate Derivatives	Monthly Volumes					Year-to-Date Volumes			Month End Open Interest				
	Volume July 2002	Volume July 2001	% variation	Volume June 2002	% variation	Volume Jan-July 2002	Volume Jan-July 2001	% variation	Positions ouvertes July 2002	Positions ouvertes July 2001	% variation	Positions ouvertes June 2002	% variation
BAX	486 331	261 473	86%	384 080	27%	2 904 469	2 581 425	13%	188 564	193 350	-2%	167 102	13%
OBX	8 650	5 355	62%	3 350	158%	31 800	69 846	-54%	14 925	14 025	6%	9 825	52%
CGB	115 043	93 123	24%	115 955	-1%	1 006 751	983 582	2%	70 932	51 619	37%	70 207	1%
OGB	0	0	N/A	0	N/A	0	12	-100%	0	0	N/A	0	N/A
CGF	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A
OBK	118	91	30%	183	-36%	796	834	-5%	132	79	67%	110	20%
OBV	0	120	-100%	2	-100%	504	2 124	-76%	0	181	-100%	0	N/A
OBZ	196	626	-69%	243	-19%	1 286	3 850	-67%	147	182	-19%	189	-22%
ONX(3)	1 191	N/A	N/A	2 385	N/A	3 576	N/A	N/A	2 011	N/A	N/A	2 265	N/A
Sub Total	611 529	360 788	69%	506 198	21%	3 949 182	3 641 673	8%	276 711	259 436	7%	249 698	11%
Index Derivatives													
SXF	85 260	46 360	84%	200 182	-57%	713 073	652 205	9%	65 384	53 956	21%	67 949	-4%
SXA(2)	132	N/A	N/A	392	N/A	727	N/A	N/A	44	N/A	N/A	119	-1
SXB(2)	0	N/A	N/A	0	N/A	167	N/A	N/A	0	N/A	N/A	0	N/A
SXH(2)	0	N/A	N/A	1 375	N/A	1 385	N/A	N/A	1 375	N/A	N/A	1 375	N/A
SXY(2)	50	N/A	N/A	0	N/A	70	N/A	N/A	50	N/A	N/A	0	N/A
SXO	7 089	2 098	238%	4 181	70%	31 336	15 181	106%	7 520	3 799	98%	4 702	60%
XIU	21 096	4 926	77%	22 264	-5%	91 350	83 944	9%	24 954	13 100	90%	23 637	6%
Sub Total	113 627	53 384	113%	228 394	-50%	838 108	751 330	12%	99 327	70 855	40%	97 782	2%
Equity Derivatives													
FNT	0	230	-100%	0	N/A	0	15 386	-100%	0	1 200	N/A	0	N/A
Options sur actions	504 205	391 610	29%	417 035	21%	3 503 540	3 136 884	12%	675 183	599 457	13%	689 766	-2%
Sub Total	504 205	391 840	29%	417 035	21%	3 503 540	3 152 270	11%	675 183	600 657	12%	689 766	-2%
TOTAL	1 229 361	806 012	53%	1 151 627	7%	8 290 830	7 545 273	10%	1 051 221	930 948	13%	1 037 246	1%

Sponsored Options													
Société Générale(1)	94 400	N/A	N/A	2 800	3271%	315 427	N/A	N/A	93 451	N/A	N/A	89 851	4%
TOTAL	94 400	N/A	N/A	2 800	3271%	317 483	N/A	N/A	93 451	N/A	N/A	89 851	4%

BAX: Three-month Canadian Bankers' Acceptance Futures
 CGB: Ten-year Government of Canada Bond Futures
 CGF: Five-year Government of Canada Bond Futures

OBX: Options on Three-month Canadian Bankers' Acceptance Futures
 OGB: Options on the Ten-year Government of Canada Bond Futures
 ONX : 30-Day Overnight Repo Rate Futures

FNT: Single Stock Futures - Nortel Networks Corporation

SXF: S&P Canada 60 Futures
 SXA : S&P/TSX Canadian Index - Gold
 SXB : S&P/TSX Canadian Index - Financial Services
 SXH : S&P/TSX Canadian Index - Information Technology
 SXY : S&P/TSX Canadian Index - Energy
 XIU: Options on iUnits S&P/TSE 60 Index Participation Fund

1 - Listed on January 28, 2002 (Warrants TM)

2 - Listed on april 29, 2002

3 - Listed on June 14, 2002

All reported futures and options figures represent cleared and compensated data as provided by the Canadian Derivatives Clearing Corporation (CDCC).

BOURSE DE MONTRÉAL INC.

Historical Interest Rate Derivative Statistics

Futures Contracts	2002 (Jan-July)		2001		2000		1999		1998		1997	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
BAX	2 904 469	188 564	4 234 236	156 352	4 992 957	148 927	6 047 542	211 852	6 803 028	171 354	4 139 777	186 535
CGF	0	0	0	0	222	0	23 768	157	45 113	1 479	50 944	3 576
CGB	1 006 751	70 932	1 835 229	59 642	1 501 264	55 649	1 598 463	29 594	1 836 937	42 626	1 272 970	36 285
ONX	3 576	2 011	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
TOTAL	3 914 796	261 507	6 069 465	215 994	6 494 443	204 576	7 669 773	241 603	8 685 078	215 459	5 463 691	226 396
Futures Options												
OBX	31 800	14 925	89 339	3 602	249 976	51 730	168 903	27 963	210 850	15 505	155 308	22 777
OGB	0	0	12	0	0	0	2 667	0	2 797	0	933	12
TOTAL	31 800	14 925	89 351	3 602	249 976	51 730	171 570	27 963	213 647	15 505	156 241	22 789
Bond Options												
OBK	796	132	1 600	139	2 031	96	1 691	111	3 496	325	5 321	266
OBV	504	0	11 472	184	3 972	23	2 783	125	7 788	112	11 408	503
OBZ	1 286	147	7 297	278	2 874	154	3 775	230	4 047	178	3 679	311
TOTAL	2 586	279	20 369	601	8 877	273	8 249	466	15 331	615	20 408	1 080

BAX: Three-month Canadian Bankers' Acceptance Futures
CGF: Ten-year Government of Canada Bond Futures
CGF: Five-year Government of Canada Bond Futures
ONX: 30-Day Overnight Repo Rate Futures
OBX: Options on Three-month Canadian Bankers' Acceptance Futures
OGB: Options on the Ten-year Government of Canada Bond Futures

Historical Index Derivative Statistics

Futures Contracts	2002 (Jan-July)		2001		2000		1999	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
SXF	713 073	65 384	1 174 328	53 541	1 272 244	66 861	262 058	50 419
SXA	727	10	N/A	N/A	N/A	N/A	N/A	N/A
SXB	167	60	N/A	N/A	N/A	N/A	N/A	N/A
SXH	1 385	0	N/A	N/A	N/A	N/A	N/A	N/A
SXY	70	0	N/A	N/A	N/A	N/A	N/A	N/A
TOTAL	715 422	65 454	1 174 328	53 541	1 272 244	66 861	262 058	50 419
Options on Index Derivatives								
SXO	31 336	7 520	35 585	4 609	93 998	7 559	42 310	24 815
XIU	91 350	24 954	127 731	8 408	121 757	18 348	N/A	N/A
TOTAL	122 686	32 474	163 316	13 017	215 755	25 907	42 310	24 815

SXF: S&P Canada 60 Futures
XIU: Options on iUnits S&P/TSE 60 Index Participation Fund

Historical Equity Derivative Statistics

Futures Contracts	2002 (Jan-July)		2001		2000		1999		1998		1997	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
FNT	0	0	17 206	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Equity Options												
Equity Options	3 503 540	663 469	5 203 143	562 042	4 861 330	632 960	1 484 325	191 701	1 423 371	156 568	1 063 968	162 512
TOTAL	3 503 540	663 469	5 203 143	562 042	4 861 330	632 960	1 484 325	191 701	1 423 371	156 568	1 063 968	162 512
Sponsored Options (1)	317 483	93 451	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

BOURSE DE MONTRÉAL INC. - averages - July 2002

Trading Days	Interest Rate Derivatives		Index and Equity Derivatives		FNT		Sponsored Options	Sect. Indices	ONX
	2002	2001	2002	2001	2002	2001	2002		
Total	148	250	148	251	148	230	130	66	33
January	22	22	22	22	22	1	4		
February	20	20	20	20	20	20	20		
March	20	22	20	22	20	22	20		
April	22	20	22	20	22	20	22	2	
May	22	22	22	22	22	22	22	22	
June	20	21	20	21	20	21	20	20	11
July	22	21	22	21	22	21		22	22
August		22		22		22			
September		18		18		18			
October		22		22		22			
November		21		22		22			
December		19		19		19			

Interest Rate Derivatives	Ave. Daily volume	Daily Ave. Volume	%	Daily Ave. Volume	%	Daily Ave. Volume	Daily Ave. Volume	%	Daily Ave. Volume	%
	July 2002	July 2001	variation	June 2002	variation	Jan-July 2002	Jan-July 2001	variation	Jan-June 2002	variation
BAX	22 106	12 451	78%	19 204	15%	19 625	17 442	13%	19 192	2%
OBX	393	255	54%	168	135%	215	472	-54%	184	17%
CGB	5 229	4 434	18%	5 798	-10%	6 802	6 646	2%	7 077	-4%
OGB	0	0	N/A	0	N/A	0	0	N/A	0	N/A
CGF	0	0	N/A	0	N/A	0	0	N/A	0	N/A
OBK	5	4	34%	9	-41%	5	6	-10%	5	0%
OBV	0	6	-100%	0	-100%	3	14	-76%	4	-15%
OBZ	9	30	-70%	12	-27%	9	26	-67%	9	0%
ONX(4)	54	N/A	N/A	217	N/A	108	N/A	N/A	217	N/A
Sub Total (*)	27 797	17 180	62%	25 310	10%	26 684	24 606	8%	26 489	1%
Index Derivatives										
SXF	3 875	2 208	76%	10 009	-61%	4 818	4 407	9%	4 983	-3%
SXA(3)	6	N/A	N/A	20	-69%	11	N/A	N/A	14	-19%
SXB(3)	0	N/A	N/A	0	N/A	3	N/A	N/A	4	-33%
SXH(3)	0	N/A	N/A	69	N/A	21	N/A	N/A	31	N/A
SXY(3)	2	N/A	N/A	0	N/A	1	N/A	N/A	0	133%
SXO	322	100	222%	209	54%	212	103	106%	192	10%
XIU	959	235	308%	1 113	-14%	617	567	9%	558	11%
Sub Total (*)	5 165	2 543	103%	11 420	-55%	5 663	5 077	12%	5 750	-2%
Equity Derivatives										
FNT	0	11	-100%	0	N/A	0	121	N/A	0	N/A
Options sur actions	22 918	18 648	23%	20 852	10%	23 673	21 195	12%	23 804	-1%
Sub Total (*)	22 918	18 659	23%	20 852	10%	23 673	21 316	11%	23 804	-1%

TOTAL (*)	55 880	38 382	46%	57 581	-3%	56 019	50 999	10%	56 043	0%
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Sponsored Options										
Société Générale(2)	4 291	N/A	N/A	140	2965%	2 442	N/A	N/A	2 047	19%
TOTAL (*)	4 291	N/A	N/A	140	-93%	2 442	N/A	N/A	2 066	18%

1 - Listed on January 28, 2002 (Warrants TM)

2 - CitiBank activity stopped on June 12th 2002

3 - Listed on April 29, 2002.

* - This number is based on the number of total traded contracts

4 - Listed on June 14, 2002.

divided by the number of trading days during the same period

All reported futures and options figures represent cleared and compensated data as provided by the Canadian Derivatives Clearing Corporation (CDCC).

NOTE : Long termOptions included in the volume

Bourse de Montréal Inc. - Monthly Options Summary - July 2002

Futures/Bond/Index/Units			Volume			Value			Transactions			Open Interest July 31, 2002
			Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total	
1	CGB Options	CGB Options OGB	2 650	6 000	8 650	1 615 000	2 159 375	3 774 375	40	50	90	14 295
2	BAX Options	BAX Options OBX			0			0			0	
3	Cda Bond Options	JN 2021 9.75 OBK	92	26	118	186 722	6 452	193 174	32	9	41	132
4	Cda Bond Options	MR 2011 9 OBZ	141	55	196			0			0	
		Bond Options Total	233	81	314	186 722	6 452	193 174	32	9	41	132
5	S+P/CDA 60 Index	S+P/CDA 60 Index SXO	3 074	4 015	7 089	2 768 425	7 127 100	9 895 525	295	326	621	7 520
6	Units S&P/TSE 60 fund	i60 Units XIU	10 110	10 986	21 096	1 228 890	4 982 980	6 211 870	681	451	1 132	24 954
Sub Total			16 067	21 082	37 149	5 799 037	14 275 907	20 074 944	1 048	836	1 884	46 901
Grand Total			340 414	200 940	541 354	51 883 899	58 005 358	109 889 257	21 322	11 610	32 932	764 479

NOTE : Leaps included and Sponsored Options excluded from the volume

Bourse de Montréal Inc. - Canadian Equity Options Market Trading Volume by Sector

July 2002

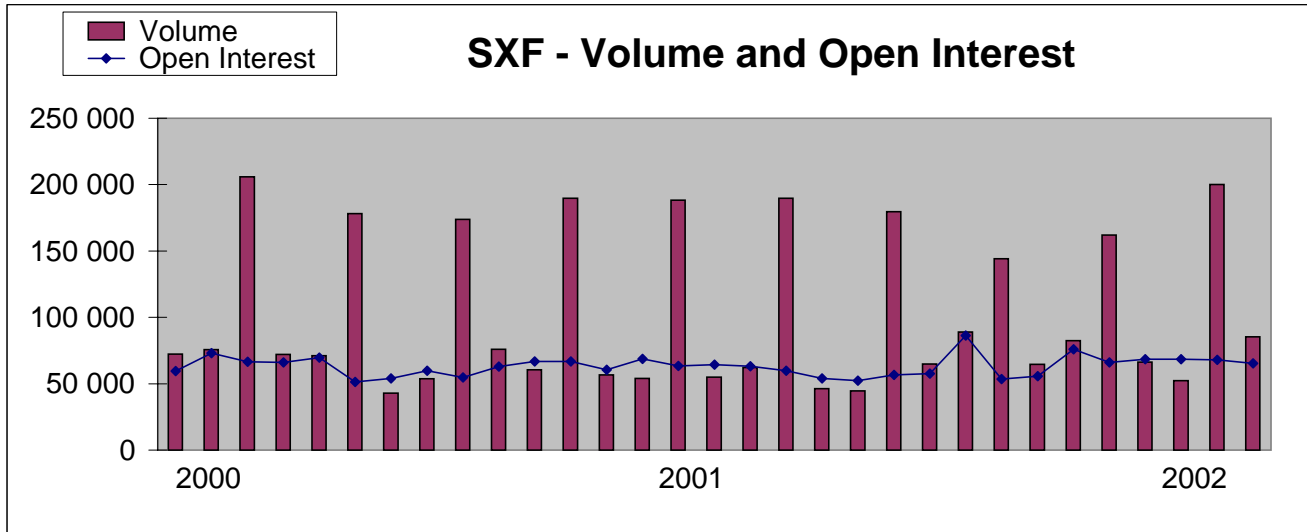
Sectors	Volume	Trade Volume	Net Change Volume June 02 - July 02 (%)	Average Volume per Sector
Materials	105 269	20,88%	-1,53%	6 192
Industrials	44 837	8,89%	-1,29%	5 605
Telecommunications	25 490	5,06%	3,68%	6 373
Consumer Discretionary	6 700	1,33%	0,83%	1 027
Energy	53 378	10,59%	-1,82%	5 338
Financials	172 761	34,26%	-2,94%	14 397
Health Care	10 717	2,13%	284,87%	1 786
Technology	66 833	13,26%	3,37%	6 076
Utilities	15 759	3,13%	-1,18%	5 253
Consumer Staples	2 461	0,49%	0,11%	1 231
Total	504 205	100,00%		

January to July 2002

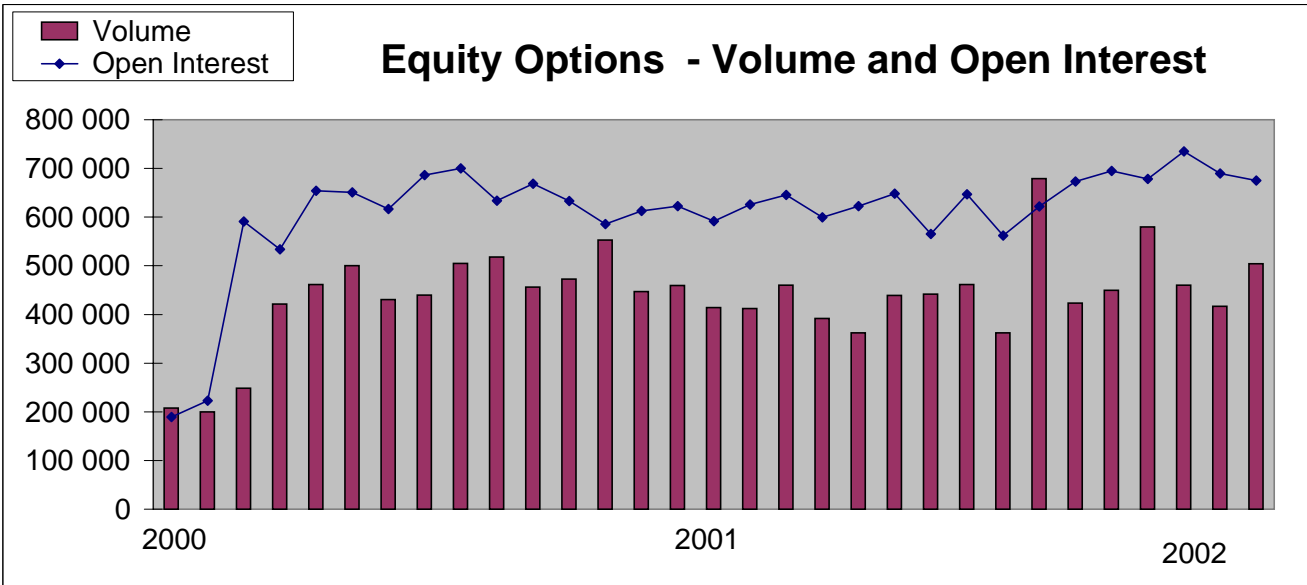
Sectors	Volume	Trade Volume (%)	Net Change Volume Jan-June 2002 / Jan-July 2002 (%)	Average Volume per Sector
Materials	642 790	19,33%	-1,03%	37 811
Industrials	328 445	9,88%	-0,22%	41 056
Telecommunications	318 219	9,57%	0,40%	79 555
Consumer Discretionary	39 424	1,19%	-0,09%	7 126
Energy	285 485	8,59%	-0,69%	28 549
Financials	733 490	22,06%	0,97%	61 124
Health Care	134 408	4,04%	0,17%	22 401
Technology	739 050	22,23%	0,68%	67 186
Utilities	92 583	2,78%	-0,16%	30 861
Others	10 966	0,33%	-0,04%	5 483
Total	3 324 860	100,00%		

* Sector breakdowns are based on the S&P/TSX Indices

SXF S&P Canada 60 Index Futures

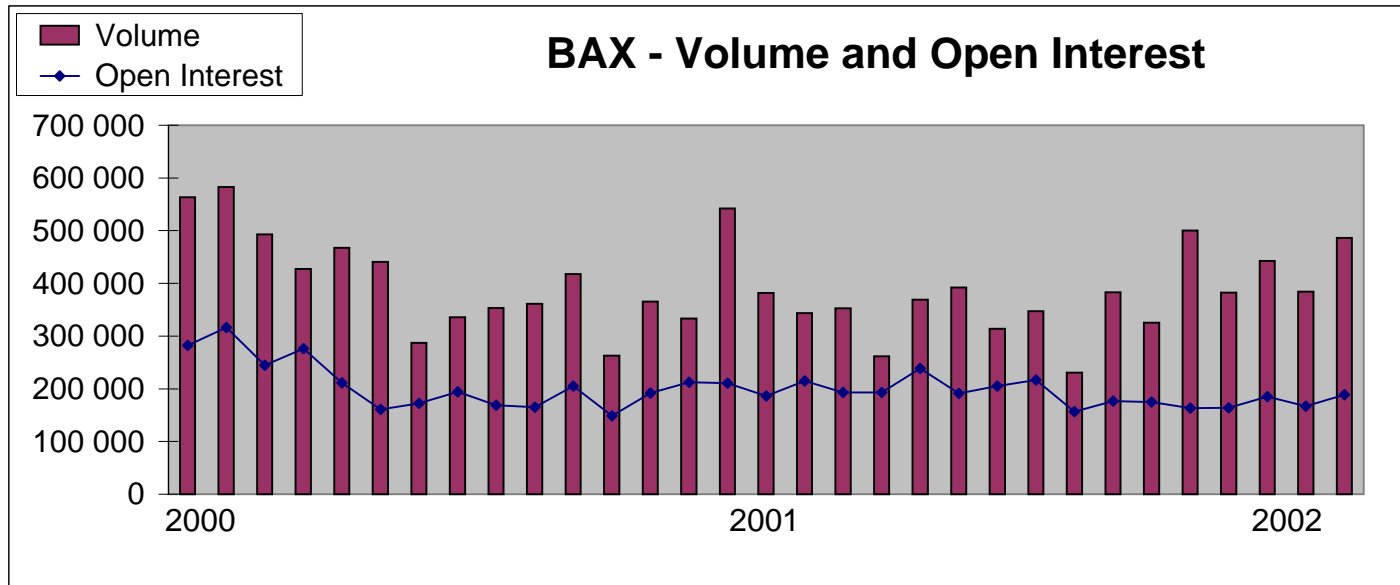


Equity Options

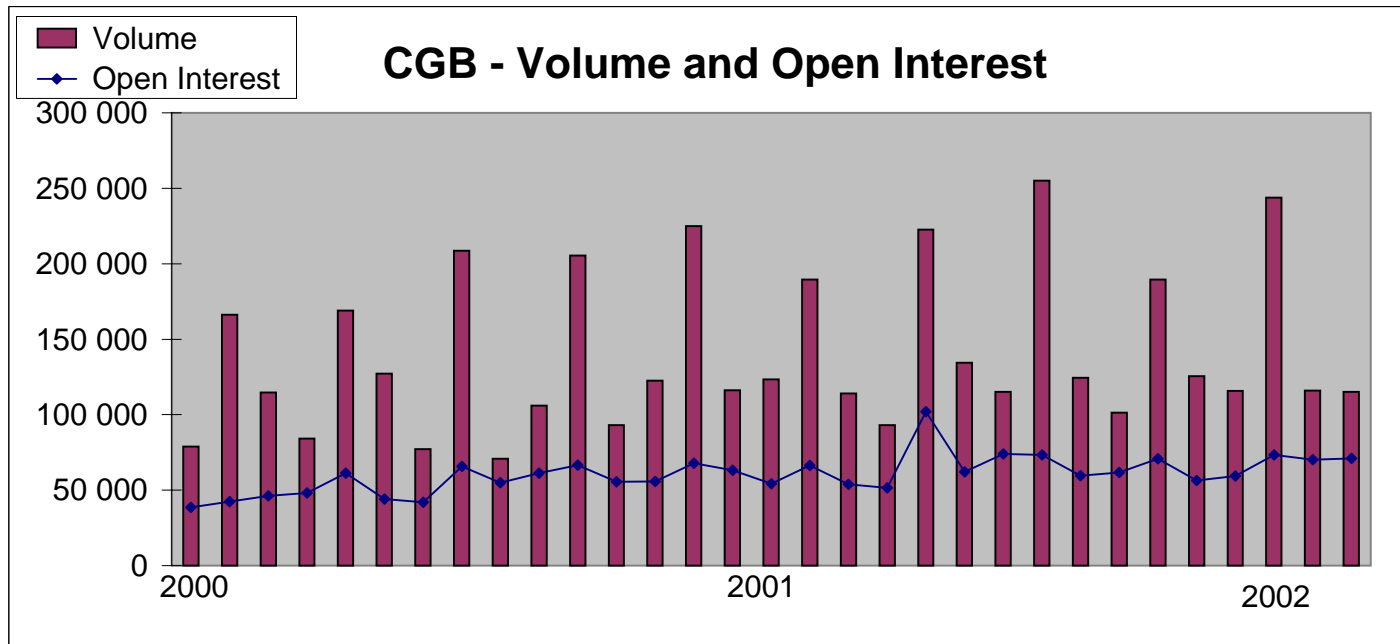




BAX Three-Month Canadian Bankers' Acceptance Futures



CGB Ten-Year Government of Canada Bond Futures



DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS
(As at August 02, 2002)

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES - CGB

Government of Canada Bonds		Outstanding	June 02	September 02	December 02	March 03
Coupon	Maturity	(CAN \$ million)				
6%	June 1, 2011	15 000	0,9999	1,0000	0,9999	1,0000
5 ¼%	June 1, 2012	7 900	0,9451	0,9463	0,9463	0,9484
TOTAL OUTSTANDING DELIVERABLE BONDS			22 900	22 900	22 900	22 900

(CAN \$ million)

Conversion factors computed with a yield equal to 6%.

FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES - CGF

Government of Canada Bonds		Outstanding	June 02	September 02	December 02	March 03
Coupon	Maturity	(CAN \$ million)				
5 ¾ %	September 1, 2006	10 000	0,9912	0,9916	0,9922	S/O
7%	December 1, 2006	8 945	1,0369	1,0351	1,033	1,0312
7 ¼ %	June 1, 2007	9 418	1,0509	1,0487	1,0462	1,0439
4 ½ %	September 1, 2007	7 400	0,936	0,9387	0,9416	0,9444
6%	June 1, 2008	9 200	S/O	S/O	0,9999	1,0000
			35 763	35 763	44 963	34 963

TOTAL OUTSTANDING DELIVERABLE BONDS

(CAN \$ million)

Conversion factors computed with a yield equal to 6%

Note: This table is subject to the Rules of Bourse de Montréal Inc. and of the Canadian Derivatives Clearing Corporation.