



# Statistics

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**September 2002**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**



Canadian Derivatives Exchange

## BOURSE DE MONTRÉAL INC. - September 2002

Interest Rate Derivatives	Monthly Volumes					Year-to-Date Volumes			Month End Open Interest				
	Volume Sept. 2002	Volume Sept. 2001	% variation	Volume Aug. 2002	% variation	Volume Jan-Sept. 2002	Volume Jan-Sept. 2001	% variation	Positions ouvertes Sept. 2002	Positions ouvertes Sept. 2001	% variation	Positions ouvertes Aug. 2002	% variation
BAX	417 130	392 055	6%	389 508	7%	3 711 107	3 342 357	11%	162 721	191 103	-15%	180 204	-10%
OBX	4 850	3 700	31%	4 900	-1%	41 550	84 459	-51%	14 950	14 018	7%	16 325	-8%
CGB	120 794	134 472	-10%	223 967	-46%	1 351 512	1 340 700	1%	80 184	62 066	29%	78 196	3%
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	151	78	94%	158	-4%	1 105	1 045	6%	163	107	52%	173	-6%
OBV	0	304	-100%	0	N/A	504	2 641	-81%	0	202	-100%	0	N/A
OBZ	38	900	-96%	99	-62%	1 423	5 157	-72%	36	593	-94%	81	-56%
ONX(3)	1 148	N/A	N/A	1 150	N/A	5 874	N/A	N/A	1 692	N/A	N/A	2 741	N/A
<b>Sub Total</b>	<b>544 111</b>	<b>531 509</b>	<b>2%</b>	<b>619 782</b>	<b>-12%</b>	<b>5 113 075</b>	<b>4 776 371</b>	<b>7%</b>	<b>259 746</b>	<b>268 089</b>	<b>-3%</b>	<b>277 720</b>	<b>-6%</b>
<b>Index Derivatives</b>													
SXF	244 890	179 498	36%	65 977	271%	1 023 940	876 293	17%	74 718	56 569	32%	69 932	7%
SXA(2)	0	N/A	N/A	0	N/A	727	N/A	N/A	0	N/A	N/A	44	-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)	2 750	N/A	N/A	0	N/A	4 135	N/A	N/A	1 375	N/A	N/A	1 375	N/A
SXY(2)	0	N/A	N/A	0	N/A	70	N/A	N/A	0	N/A	N/A	50	N/A
SXO (Long Term included)	3 935	6 872	-43%	4 092	-4%	39 363	24 535	60%	5 053	4 804	5%	6 341	-20%
XIU (Long Term included)	38 306	15 693	144%	26 270	46%	155 926	103 921	50%	41 429	10 928	279%	33 498	-100%
<b>Sub Total</b>	<b>289 881</b>	<b>202 063</b>	<b>43%</b>	<b>96 339</b>	<b>201%</b>	<b>1 224 328</b>	<b>1 004 749</b>	<b>22%</b>	<b>122 575</b>	<b>72 301</b>	<b>70%</b>	<b>111 240</b>	<b>10%</b>
<b>Equity Derivatives</b>													
FNT	0	1 450	-100%	0	N/A	0	17 206	-100%	0	0	N/A	0	N/A
Equity Options	473 534	432 119	10%	472 336	0%	4 357 665	3 858 757	13%	759 351	612 410	24%	541 058	40%
Long Term Options	15 842	7 015	126%	13 825	15%	121 412	79 423	53%	44 577	35 878	24%	36 385	-100%
<b>Sub Total</b>	<b>489 376</b>	<b>440 584</b>	<b>11%</b>	<b>486 161</b>	<b>1%</b>	<b>4 479 077</b>	<b>3 955 386</b>	<b>13%</b>	<b>803 928</b>	<b>648 288</b>	<b>24%</b>	<b>577 443</b>	<b>39%</b>
<b>TOTAL</b>	<b>1 323 368</b>	<b>1 174 156</b>	<b>13%</b>	<b>1 202 282</b>	<b>10%</b>	<b>10 816 480</b>	<b>9 736 506</b>	<b>11%</b>	<b>1 186 249</b>	<b>988 678</b>	<b>20%</b>	<b>966 403</b>	<b>23%</b>
<b>Sponsored Options</b>													
Société Générale(1)	126 000	N/A	N/A	225 000	-44%	666 427	N/A	N/A	158 451	N/A	N/A	182 451	-13%
<b>TOTAL</b>	<b>126 000</b>	<b>N/A</b>	<b>N/A</b>	<b>225 000</b>	<b>-44%</b>	<b>668 483</b>	<b>N/A</b>	<b>N/A</b>	<b>158 451</b>	<b>N/A</b>	<b>N/A</b>	<b>182 451</b>	<b>-13%</b>

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-Sept.)		2001		2000		1999		1998		1997	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>BAX</b>	3 711 107	162 721	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
<b>CGF</b>	0	0	0	0	222	0	23 768	157	45 113	1 479	50 944	3 576
<b>CGB</b>	1 351 512	80 184	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
<b>ONX</b>	5 874	1 692	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
<b>TOTAL</b>	<b>5 068 493</b>	<b>244 597</b>	<b>6 069 465</b>	<b>215 994</b>	<b>6 494 443</b>	<b>204 576</b>	<b>7 669 773</b>	<b>241 603</b>	<b>8 685 078</b>	<b>215 459</b>	<b>5 463 691</b>	<b>226 396</b>
<b>Futures Options</b>												
<b>OBX</b>	41 550	14 950	89 339	3 602	249 976	51 730	168 903	27 963	210 850	15 505	155 308	22 777
<b>OGB</b>	0	0	12	0	0	0	2 667	0	2 797	0	933	12
<b>TOTAL</b>	<b>41 550</b>	<b>14 950</b>	<b>89 351</b>	<b>3 602</b>	<b>249 976</b>	<b>51 730</b>	<b>171 570</b>	<b>27 963</b>	<b>213 647</b>	<b>15 505</b>	<b>156 241</b>	<b>22 789</b>
<b>Bond Options</b>												
<b>OBK</b>	1 105	163	1 600	139	2 031	96	1 691	111	3 496	325	5 321	266
<b>OBV</b>	504	0	11 472	184	3 972	23	2 783	125	7 788	112	11 408	503
<b>OBZ</b>	1 423	36	7 297	278	2 874	154	3 775	230	4 047	178	3 679	311
<b>TOTAL</b>	<b>3 032</b>	<b>199</b>	<b>20 369</b>	<b>601</b>	<b>8 877</b>	<b>273</b>	<b>8 249</b>	<b>466</b>	<b>15 331</b>	<b>615</b>	<b>20 408</b>	<b>1 080</b>

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-Sept.)		2001		2000		1999	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>SXF</b>	1 023 940	74 718	1 174 328	53 541	1 272 244	66 861	262 058	50 419
<b>SXA</b>	727	0	N/A	N/A	N/A	N/A	N/A	N/A
<b>SXB</b>	167	0	N/A	N/A	N/A	N/A	N/A	N/A
<b>SXH</b>	4 135	1 375	N/A	N/A	N/A	N/A	N/A	N/A
<b>SXY</b>	70	0	N/A	N/A	N/A	N/A	N/A	N/A
<b>TOTAL</b>	<b>1 029 039</b>	<b>76 093</b>	<b>1 174 328</b>	<b>53 541</b>	<b>1 272 244</b>	<b>66 861</b>	<b>262 058</b>	<b>50 419</b>
<b>Options on Index Derivatives</b>								
<b>SXO</b>	39 363	5 053	35 585	4 609	93 998	7 559	42 310	24 815
<b>XIU</b>	155 926	41 429	127 731	8 408	121 757	18 348	N/A	N/A
<b>TOTAL</b>	<b>195 289</b>	<b>46 482</b>	<b>163 316</b>	<b>13 017</b>	<b>215 755</b>	<b>25 907</b>	<b>42 310</b>	<b>24 815</b>

SXF: S&P Canada 60 Futures  
XIU: Options on iUnits S&P/TSE 60 Index Participation Fund  
SXA, SXB, SXH, SXY: Futures on S&P/TSE sectorial indices

### Historical Equity Derivative Statistics

Futures Contracts	2002 (Jan-Sept.)		2001		2000		1999		1998		1997	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>FNT</b>	0	0	17 206	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
<b>Equity Options</b>												
<b>Equity Options</b>	4 357 665	759 351	5 099 894	516 008	4 753 495	578 923	1 439 476	173 291	1 375 274	135 469	1 016 945	144 907
<b>Long Term Options</b>	121 412	44 577	103 249	46 034	107 535	54 037	44 849	18 410	48 097	21 099	47 023	17 605
<b>TOTAL</b>	<b>4 357 665</b>	<b>759 351</b>	<b>5 203 143</b>	<b>562 042</b>	<b>4 861 030</b>	<b>632 960</b>	<b>1 484 325</b>	<b>191 701</b>	<b>1 423 371</b>	<b>156 568</b>	<b>1 063 968</b>	<b>162 512</b>
<b>Sponsored Options (1)</b>	668 483	158 451	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 - September 2002

Trading Days	Interest Rate Derivatives		Index and Equity Derivatives		FNT		Sponsored Options	Sect. Indices	ONX
	2002	2001	2002	2001	2002	2001	2002		
Total	189	250	189	251	189	230	171	107	74
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	22
August	21	22	21	22	21	22	21	21	21
September	20	18	20	18	20	18	20	20	20
October									
November									
December									

Interest Rate Derivatives	Ave. Daily volume	Daily Ave. Volume	% variation	Daily Ave. Volume	% variation	Daily Ave. Volume	Daily Ave. Volume	% variation	Daily Ave. Volume	% variation
	Sept. 2002	Sept. 2001		Sept. 2002		Jan-Sept. 2002	Jan-Sept. 2001		Jan-Sept. 2002	
BAX	20 857	21 781	-4%	18 548	12%	19 635	17 778	10%	19 491	1%
OBX	243	206	18%	233	4%	220	449	-51%	217	1%
CGB	6 040	7 471	-19%	10 665	-43%	7 151	7 131	0%	7 282	-2%
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	8	4	89%	8	0%	6	6	-3%	6	4%
OBV	0	17	-100%	0	N/A	3	14	-81%	3	-11%
OBZ	2	50	-96%	5	-60%	8	27	-72%	8	-8%
ONX(4)	57	N/A	N/A	55	N/A	79	N/A	N/A	88	N/A
<b>Sub Total (*)</b>	<b>27 206</b>	<b>29 529</b>	<b>-8%</b>	<b>29 513</b>	<b>-8%</b>	<b>27 053</b>	<b>25 405</b>	<b>6%</b>	<b>27 035</b>	<b>0%</b>
<b>Index Derivatives</b>										
SXF	12 245	9 972	23%	3 142	290%	5 418	4 661	16%	4 610	18%
SXA(3)	0	N/A	N/A	0	N/A	7	N/A	N/A	8	-19%
SXB(3)	0	N/A	N/A	0	N/A	2	N/A	N/A	2	-19%
SXH(3)	138	N/A	N/A	0	N/A	39	N/A	N/A	16	N/A
SXY(3)	0	N/A	N/A	0	N/A	1	N/A	N/A	1	-19%
SXO	197	382	-48%	195	1%	208	131	59%	210	-1%
XIU	1 915	872	120%	1 251	53%	825	553	49%	696	19%
<b>Sub Total (*)</b>	<b>14 494</b>	<b>11 226</b>	<b>29%</b>	<b>4 588</b>	<b>216%</b>	<b>6 478</b>	<b>5 345</b>	<b>21%</b>	<b>5 529</b>	<b>17%</b>
<b>Equity Derivatives</b>										
FNT	0	81	-100%	0	N/A	0	103	N/A	0	N/A
Equity Options	23 677	24 007	-1%	22 492	5%	23 056	20 525	12%	22 983	0%
Long Term Options	792	390	103%	658	20%	642	422	52%	625	3%
<b>Sub Total (*)</b>	<b>24 469</b>	<b>24 478</b>	<b>0%</b>	<b>23 151</b>	<b>6%</b>	<b>23 699</b>	<b>21 050</b>	<b>13%</b>	<b>23 608</b>	<b>0%</b>
<b>TOTAL (*)</b>	<b>66 168</b>	<b>65 233</b>	<b>1%</b>	<b>57 252</b>	<b>16%</b>	<b>57 230</b>	<b>51 800</b>	<b>10%</b>	<b>56 172</b>	<b>2%</b>

Sponsored Options										
Société Générale(2)	6 300	N/A	N/A	10 714	-41%	3 897	N/A	N/A	3 593	8%
<b>TOTAL (*)</b>	<b>6 000</b>	<b>N/A</b>	<b>N/A</b>	<b>10 714</b>	<b>-44%</b>	<b>3 909</b>	<b>N/A</b>	<b>N/A</b>	<b>3 593</b>	<b>9%</b>

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).

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

	Equity Options	Volume			Value			Transactions			Open Interest Sept. 30, 2002	
		Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total		
1	Abitibi-Consolidated Inc	A	1 456	2 425	3 881	58 755	860 340	919 095	44	36	80	4 153
2	Barrick Gold Corporation	ABX	15 075	11 081	26 156	2 482 360	1 619 980	4 102 340	1 065	399	1 464	41 564
3	Air Canada	AC	846	1 004	1 850	30 605	177 665	208 270	45	62	107	7 442
4	Aeterna Inc. (Lab) SV	AEL	30		30	1 050		1 050	4		4	125
5	Agnico-Eagle Mines Ltd.	AGE	1 926	957	2 883	525 225	266 350	791 575	307	96	403	2 567
6	Agrium Inc.	AGU	47	240	287	5 745	31 700	37 445	5	16	21	843
7	Alcan Aluminium Limitee	AL	5 796	9 606	15 402	1 146 930	1 961 480	3 108 410	383	384	767	20 519
8	Angiotech Pharmaceuticals	ANP	621	173	794	164 435	69 410	233 845	263	104	367	738
9	Ati Technologies Inc.	ATY	12 470	1 735	14 205	572 600	305 270	877 870	418	160	578	17 572
10	Bombardier Inc.CI.B SV	BBD.B	46 778	12 522	59 300	2 749 686	1 746 775	4 496 461	1 971	753	2 724	108 233
11	Cott	BCB	65	11	76	10 000	1 835	11 835	10	3	13	381
12	BCE Inc.	BCE	8 285	10 150	18 435	1 182 295	1 201 480	2 383 775	551	290	841	34 662
13	Ballard Power Systems	BLO	1 287	1 381	2 668	164 845	451 565	616 410	218	161	379	3 304
14	Bank of Montreal	BM	8 069	1 789	9 858	806 340	214 250	1 020 590	382	138	520	45 537
15	Brascan Corp.	BNN	2 394	11	2 405	179 270	4 770 845	4 950 115	413	432	845	30 244
16	Bank of Nova-Scotia	BNS	15 958	16 091	32 049	1 432 175	4 863 900	6 296 075	481	481	962	32 581
17	Biomira Inc.	BRA	404	75	479	10 599	11 175	21 774	29	11	40	1 154
18	Biovail Corporation	BVF	3 117	1 340	4 457	547 985	359 565	907 550	502	187	689	5 646
19	CAE Inc.	CAE	3 192	1 294	4 486	97 035	145 505	242 540	151	82	233	8 514
20	Cascades Inc.	CAS	149		149	35 890		35 890	17		17	1 594
21	Canada Life Financial	CL	399	173	572	31 100	56 170	87 270	31	32	63	5 037
22	Celestica Inc. SV	CLS	11 721	4 088	15 809	2 421 965	1 805 010	4 226 975	927	492	1 419	8 380
23	CDN Imperial Bank of Comm.	CM	12 209	8 071	20 280	1 339 155	1 654 385	2 993 540	465	352	817	31 585
24	Canadian Natural Resources	CNQ	1 701	590	2 291	750 680	149 650	900 330	96	52	148	2 625
25	Canadian National Railway	CNR	749	783	1 532	154 965	243 415	398 380	88	85	173	1 381
26	Canadian Pacific Railway	CP	1 862	1 888	3 750	92 295	261 275	353 570	124	84	208	9 812
27	Cognos	CSN	849	353	1 202	166 145	130 405	296 550	121	55	176	1 626
28	Canadian Tire Corporation	CTR.A	173	95	268	29 510	18 435	47 945	33	21	54	569
29	Dofasco Inc.	DFS	2 335	100	2 435	230 095	33 345	263 440	31	18	49	2 378
30	The Descartes Systems	DSG			0			0			0	526
31	Domtar Inc.	DTC	95	50	145	6 865	7 850	14 715	12	6	18	634
32	Encana Corporation	ECA	5 792	2 294	8 086	876 035	319 200	1 195 235	409	192	601	13 704
33	Enbridge Inc.	ENB	433	130	563	46 347	14 750	61 097	73	19	92	685
34	Exfo electro Optical	EXF	10		10	250		250	1		1	191
35	Fairmont hotels and Resorts	FHR	5 406	1 162	6 568	1 031 425	135 150	1 166 575	194	91	285	5 989
36	Goldcorp Inc.	G	7 848	2 244	10 092	1 634 125	262 835	1 896 960	486	152	638	7 718
37	CGI Inc.(Groupe) CI A SV	GIB.A	1 856	214	2 070	142 120	22 925	165 045	95	19	114	4 668
38	Global ThermoElectric	GLE			0			0			0	
39	Hurricanes Hydrocarbons Cl. A	HHL	100	74	174	27 900	13 635	41 535	15	12	27	175
40	Husky Energy	HSE	169	21	190	18 095	1 990	20 085	27	6	33	372
41	BCE Emergis Inc.	IFM	419	97	516	44 895	40 945	85 840	44	16	60	737
42	Imperial Oil Limited	IMO	806	120	926	104 180	11 900	116 080	94	8	102	2 284
43	JDS Uniphase Canada Ltd.	JDU	31	58	89	1 180	14 050	15 230	7	7	14	1 175
44	Loblaw Companies Ltd.	LU	1 614	44	1 658	188 470	8 890	197 360	75	19	94	2 568
45	Moore Corporation Ltd.	MCL	34	105	139	4 395	19 510	23 905	6	14	20	338
46	MDS Inc.	MDS	261	155	416	39 325	31 850	71 175	40	20	60	1 225
47	Manulife Financial	MFC	2 807	8 342	11 149	336 720	4 208 930	4 545 650	168	104	272	9 167
48	Magna International Cl A	MG.A	1 205	4 209	5 414	227 750	821 535	1 049 285	118	97	215	4 401
49	Meridian Gold	MNG	1 012	662	1 674	389 065	247 745	636 810	109	61	170	4 345
50	Methanex Corporation	MX	157	192	349	15 235	37 330	52 565	14	15	29	842
51	Inco Ltd.	N	4 154	4 278	8 432	329 995	558 270	888 265	229	169	398	16 182
52	National Bank of Canada	NA	2 309	890	3 199	335 170	174 025	509 195	216	136	352	11 069
53	Nova Chemicals Corp.	NCX	1 037	120	1 157	37 965	8 600	46 565	18	5	23	1 258
54	Noranda Inc.	NRD	380	296	676	44 820	87 910	132 730	40	25	65	4 882
55	Nortel Networks Corp.	NT	17 975	3 332	21 307	465 522	502 395	967 917	423	197	620	91 423
56	Nexen Inc.	NXY	247	81	328	42 585	18 235	60 820	44	13	57	1 747
57	Petro-Canada Com/Var	PCA	9 024	1 242	10 266	2 450 445	253 490	2 703 935	326	113	439	12 993
58	Precision Drilling Corp.	PD	1 792	5 250	7 042	471 695	1 089 660	1 561 355	266	203	469	6 306
59	Placer Dome Inc.	PDG	14 949	2 507	17 456	1 446 050	488 760	1 934 810	920	220	1 140	27 351
60	Power Corp du Canada SV	POW	235	100	335	21 090	17 070	38 160	38	14	52	1 692
61	QLT Phototherapeutics Inc.	QLT	1 089	505	1 594	99 100	133 595	232 695	72	31	103	2 995
62	Rogers Communication Cl B	RCLB	570	488	1 058	78 440	93 385	171 825	49	54	103	7 447
63	Research In Motion	RIM	3 862	2 738	6 600	538 170	387 105	925 275	199	117	316	6 910
64	Royal Bank of Canada	RY	16 224	7 574	23 798	2 565 740	1 260 620	3 826 360	749	577	1 326	54 957
65	Shaw Communications	SJR	629	266	895	40 915	52 140	93 055	15	25	40	1 370
66	Sun Life Financial	SLC	524	8 043	8 567	57 145	3 512 330	3 569 475	94	87	181	5 311
67	Suncor Energy Inc.	SU	12 297	1 996	14 293	1 416 520	289 685	1 706 205	439	170	609	18 223
68	Telus Corp.	T	5 334	1 389	6 723	2 189 785	219 150	2 408 935	176	120	296	3 657
69	TransAlta Corporation	TA	222	528	750	12 383	66 610	78 993	30	52	82	1 494
70	Toronto-Dominion Bank	TD	18 130	19 961	38 091	1 913 230	9 393 610	11 306 840	902	546	1 448	42 865
71	Canadian Pacific Ships	TEU	477	146	623	51 545	8 240	59 785	51	7	58	2 828
72	Talisman Energy Inc.	TLM	2 896	332	3 228	985 100	76 960	1 062 060	118	23	141	5 198
73	Thomson Corporation	TOC	2 910	619	3 529	545 630	205 765	751 395	138	64	202	4 572
74	TransCan Pipe Ltd.	TRP	9 462	1 609	11 071	663 520	128 670	792 190	198	58	256	21 072
75	Trizec Canada	TZC		30	30		5 850	5 850		6	6	134
76	Zarlink Semiconductor	ZL	65	31	96	1 125	10 500	11 625	9	10	19	772
<b>Sous - total</b>			<b>316 811</b>	<b>172 550</b>	<b>489 376</b>	<b>39 357 797</b>	<b>48 674 830</b>	<b>88 032 627</b>	<b>16 921</b>	<b>8 886</b>	<b>25 807</b>	<b>847 218</b>

NOTE: Long term Options included in the volume

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

Futures/Bond/Index/iUnits			Volume			Value			Transactions			Open Interest	
			Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total	Sept. 30, 2002	
1	CGB Options	CGB Options	OGB	0	0	0	0	0	0	0	0	0	
2	BAX Options	BAX Options	OBX	2 450	2 400	4 850	2 251 250	1 790 000	4 041 250	19	21	40	14 950
3	Cda Bond Options	JN 2021 9.75	OBK	132	19	151	184 465	8 787	193 252	43	14	57	163
4	Cda Bond Options	MR 2011 9	OBZ	33	5	38	80 802	2 005	82 807	16	5	21	36
			<b>Bond Options Total</b>										
5	S+P/CDA 60 Index	S+P/CDA 60 Index	SXO	1 359	2 576	3 935	1 405 660	8 849 495	10 255 155	95	187	282	5 053
6	Units S&P/TSE 60 fund	i60 Units	XIU	12 147	26 159	38 306	1 849 700	9 015 600	10 865 300	286	386	672	41 429
<b>Sub Total</b>				<b>15 956</b>	<b>31 135</b>	<b>47 091</b>	<b>5 506 610</b>	<b>19 655 095</b>	<b>25 161 705</b>	<b>400</b>	<b>594</b>	<b>994</b>	<b>61 432</b>
<b>Grand Total</b>				<b>332 767</b>	<b>203 685</b>	<b>536 467</b>	<b>44 864 407</b>	<b>68 329 925</b>	<b>113 194 332</b>	<b>17 321</b>	<b>9 480</b>	<b>26 801</b>	<b>908 650</b>

NOTE : Leaps included and Sponsored Options excluded from the volume

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

### September 2002

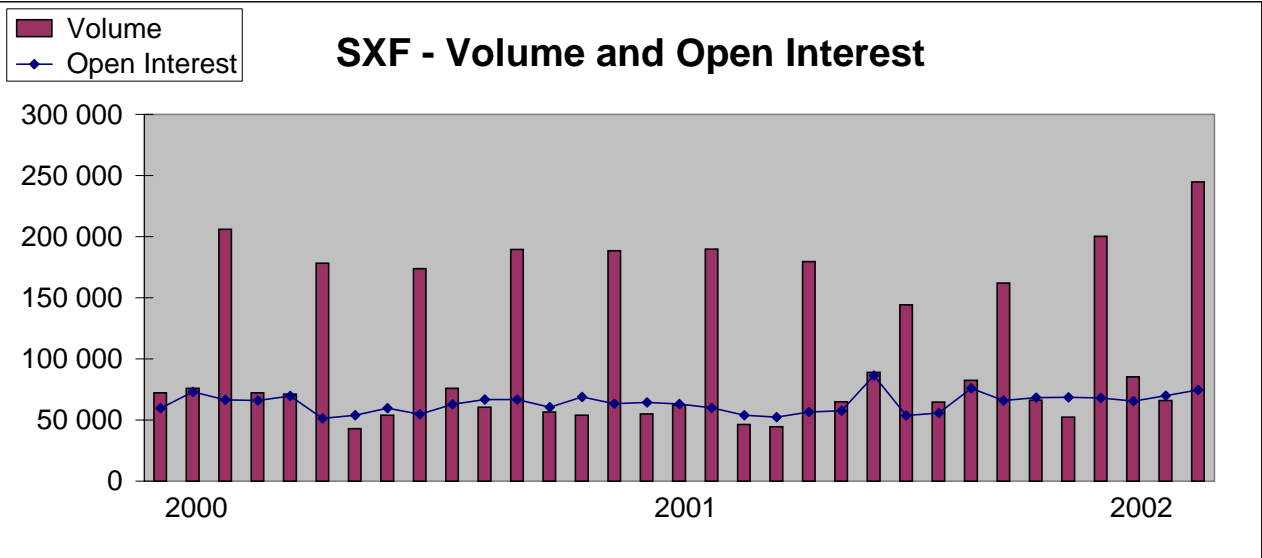
Sectors	Volume	Trade Volume	Net Change Volume Aug. 02 - Sept. 02 (%)	Average Volume per Sector
Materials	91 174	18,63%	-1,94%	5 363
Industrials	74 348	15,19%	0,96%	9 294
Telecommunications	26 747	5,47%	2,93%	6 683
Consumer Discretionary	1 734	0,35%	1,72%	867
Energy	46 824	9,57%	-2,18%	4 682
Financials	150 333	30,72%	2,69%	12 528
Health Care	7 770	1,59%	0,31%	1 295
Technology	61 388	12,54%	-0,55%	5 581
Utilities	12 384	2,53%	-0,72%	4 128
Consumer Staples	16 674	3,41%	-3,22%	3 335
<b>Total</b>	<b>489 376</b>	<b>100,00%</b>		

### January to September 2002

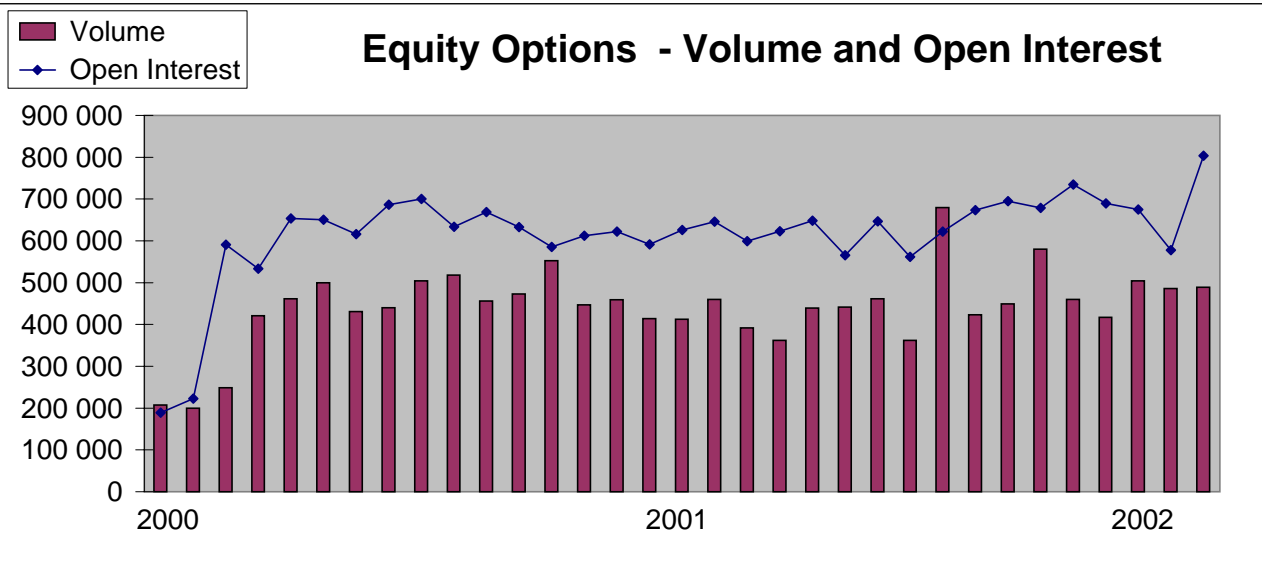
Sectors	Volume	Trade Volume (%)	Net Change Volume Jan-Aug. 2002 / Jan-Sept. 2002 (%)	Average Volume per Sector
Materials	829 008	18,51%	-0,12%	43 632
Industrials	481 417	10,75%	-0,55%	60 177
Telecommunications	386 161	8,62%	0,39%	77 232
Consumer Discretionary	13 659	0,30%	0,94%	4 553
Energy	419 255	9,36%	-0,04%	34 938
Financials	1 162 066	25,94%	-0,63%	89 390
Health Care	151 495	3,38%	0,22%	21 642
Technology	860 035	19,20%	0,82%	57 336
Utilities	109 794	2,45%	0,16%	27 449
Others	66 187	1,48%	-1,18%	11 031
<b>Total</b>	<b>4 479 077</b>	<b>100,00%</b>		

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

# SXF S&P Canada 60 Index Futures

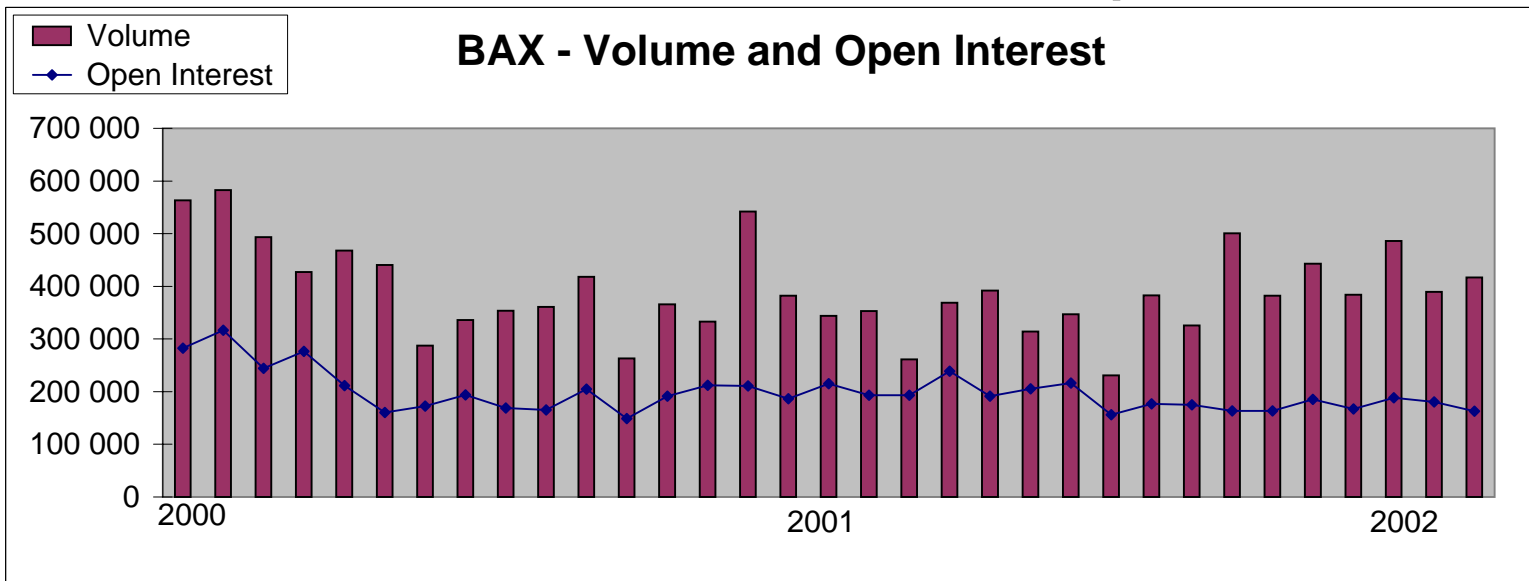


# Equity Options

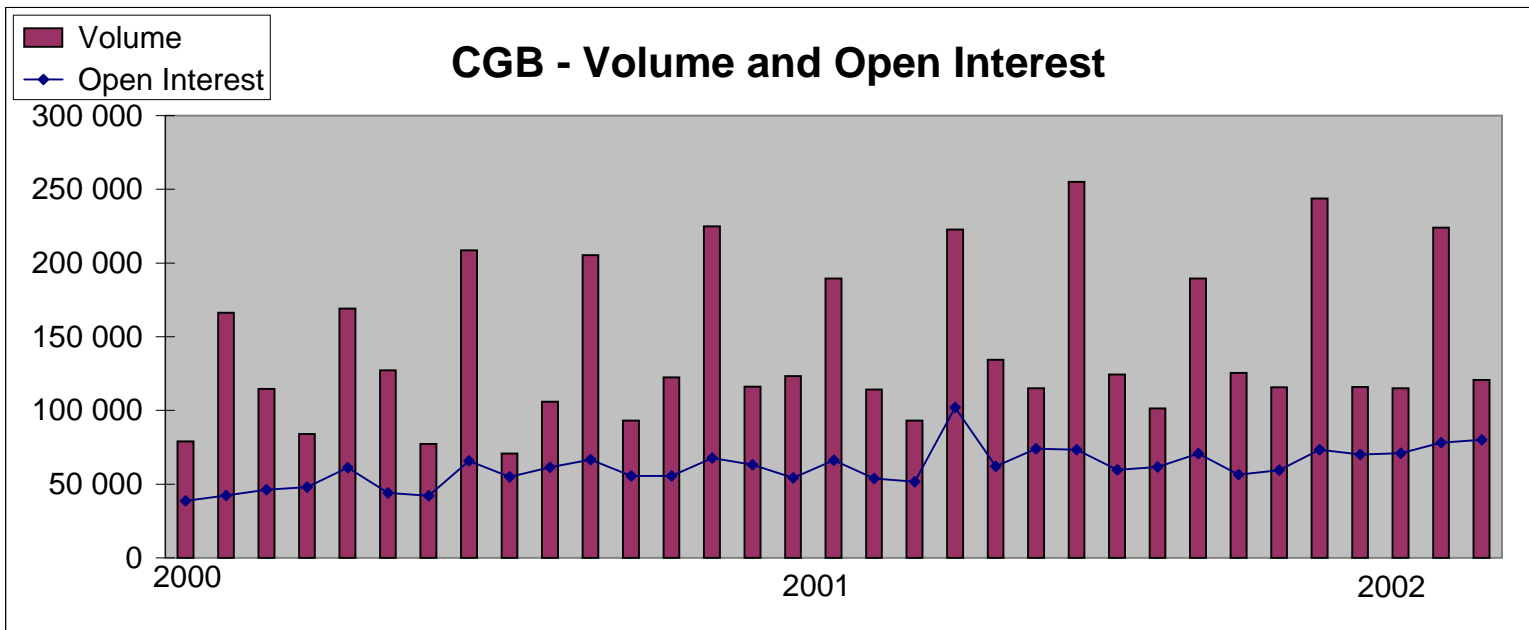




# BAX Three-Month Canadian Bankers' Acceptance Futures



# CGB Ten-Year Government of Canada Bond Futures



**DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS**  
**(As at September 09, 2002)**

**TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES - CGB**

Government of Canada Bonds		Outstanding	September 02	December 02	March 03	June 03
Coupon	Maturity	(CAN \$ million)				
6%	June 1, 2011	15 000	0,9999	1,0000	0,9999	1,0000
5 ¼%	June 1, 2012	10 400	0,9451	0,9463	0,9473	0,9484
<b>TOTAL OUTSTANDING DELIVERABLE BONDS</b>			25 400	25 400	25 400	25 400

**(CAN \$ million)**

Conversion factors computed with a yield equal to 6%.

**FIVE-YEAR GOVERNMENT OF CANADA BOND FUTURES - CGF**

Government of Canada Bonds		Outstanding	September 02	December 02	March 03	June 03
Coupon	Maturity	(CAN \$ million)				
5 ¾ %	September 1, 2006	10 000	0,9912	0,9916	0,9922	S/O
7%	December 1, 2006	8 233	1,0369	1,0351	1,0330	1,0312
7 ¼ %	June 1, 2007	9 418	1,0509	1,0487	1,0462	1,0439
4 ½ %	September 1, 2007	10 400	0,9360	0,9387	0,9416	0,9444
6%	June 1, 2008	9 200	S/O	S/O	0,9999	1,0000
			38 051	38 051	47 251	47 251

**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.*