



**TO: Approved Participants  
Registered Options Principals  
Options Traders  
Futures Contracts Principals  
Futures Traders  
Restricted Trading Permit Holders  
Holders of the Rules and Policies Manual**

**June 10, 2002**

**NEW INTEREST RATE FUTURES CONTRACT:  
30-DAY OVERNIGHT REPO RATE FUTURES CONTRACT (ONX)**

In circular no. 070-2002 dated May 27, 2002, Bourse de Montréal Inc. ("the Bourse") announced the listing of the 30-day overnight repo rate futures contract. As we have the approval of the *Commission des valeurs mobilières du Québec*, the Bourse will list the 30-day overnight repo rate futures contract on **Friday, June 14, 2002**.

Please find enclosed specifications, operational procedures and amendments regarding this new futures contract that will be traded on the Montréal Automated System (SAM). Amendments to the regulations will be effective as of June 14, 2002.

The margin requirements on the 30-day overnight repo rate futures contract are described below:

Speculator	\$750
Hedger	\$700
Spread	\$200

Traders of the following approved participants will be supporting the 30-day overnight repo rate futures contract:

- TD Securities Inc.
- RBC Dominion Securities Inc.

The leaflet containing contract specifications and a description of the product will be available on June 12, 2002. You will find an electronic version on our web site, [www.m-x.ca](http://www.m-x.ca). Should you need a copy, do not hesitate to call us at 1 (866) 871-7878, or e-mail us at [commercial@m-x.ca](mailto:commercial@m-x.ca).

Joëlle Saint-Arnault  
General Counsel and Secretary

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**Tour de la Bourse**  
C. P. 61, 800, square Victoria, Montréal (Québec) H4Z 1A9  
Téléphone : (514) 871-2424  
Sans frais au Canada et aux États-Unis : 1 800 361-5353  
Site Internet : [www.m-x.ca](http://www.m-x.ca)

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Toll-free within Canada and the U.S.A.: 1 800 361-5353  
Website: [www.m-x.ca](http://www.m-x.ca)