

**January 2002**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

## BOURSE DE MONTRÉAL INC. - January 2002

### Monthly Volumes

### Year-to-Date Volumes

### Month End Open Interest

Interest Rate Derivatives	Monthly Volumes		% Change	Year-to-Date Volumes		% Change	Month End Open Interest						
	Volume Jan 2002	Volume Dec 2001		Volume Jan 2001	% Change		Volume Jan-Jan 2002	Volume Jan-Jan 2001	% Change	Open Interest Jan 2002	Open Interest Dec 2001	% Change	Open Interest Jan 2001
BAX	383 070	230 722	66%	365 735	5%	383 070	365 735	5%	176 813	156 352	13%	191 636	-8%
OBX	2 725	800	241%	22 829	-88%	2 725	22 829	-88%	6 327	3 602	76%	58 404	-89%
CGB	101 392	124 353	-18%	122 461	-17%	101 392	122 461	-17%	61 646	59 642	3%	55 675	11%
OGB	0	0	N/A	0	N/A	0	0	N/A	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	112	119	-6%	186	-40%	112	186	-40%	132	139	-5%	113	17%
OBV	171	607	-72%	133	29%	171	133	29%	97	184	-47%	84	15%
OBZ	246	441	-44%	316	-22%	246	316	-22%	276	278	-1%	199	39%
<b>Sub Total</b>	<b>487 716</b>	<b>357 042</b>	<b>37%</b>	<b>511 660</b>	<b>-5%</b>	<b>487 716</b>	<b>511 660</b>	<b>-5%</b>	<b>245 291</b>	<b>220 197</b>	<b>11%</b>	<b>306 111</b>	<b>-20%</b>
<b>Index Derivatives</b>													
SXF	64 635	144 260	-55%	56 624	14%	64 635	56 624	14%	55 797	53 541	4%	60 403	-8%
SXO	5 151	3 248	59%	2 350	119%	5 151	2 350	119%	5 912	4 609	28%	7 102	-17%
XIU	7 525	8 996	-16%	10 730	-30%	7 525	10 730	-30%	10 335	8 408	23%	8 381	23%
<b>Sub Total</b>	<b>77 311</b>	<b>156 504</b>	<b>-51%</b>	<b>69 704</b>	<b>11%</b>	<b>77 311</b>	<b>69 704</b>	<b>11%</b>	<b>72 044</b>	<b>66 558</b>	<b>8%</b>	<b>75 886</b>	<b>-5%</b>
<b>Equity Derivatives</b>													
FNT(1)	0	0	N/A	19	-100%	0	19	-100%	0	0	0%	17	-100%
Equity Options	679 291	361 983	88%	552 843	23%	679 291	552 843	23%	621 981	562 042	11%	585 567	6%
<b>Sub Total</b>	<b>679 291</b>	<b>361 983</b>	<b>88%</b>	<b>552 862</b>	<b>23%</b>	<b>679 291</b>	<b>552 862</b>	<b>23%</b>	<b>621 981</b>	<b>562 042</b>	<b>11%</b>	<b>585 584</b>	<b>6%</b>
<b>TOTAL</b>	<b>1 244 318</b>	<b>875 529</b>	<b>42%</b>	<b>1 134 226</b>	<b>10%</b>	<b>1 244 318</b>	<b>1 134 226</b>	<b>10%</b>	<b>939 316</b>	<b>848 797</b>	<b>11%</b>	<b>967 581</b>	<b>-3%</b>

<b>Sponsored Options</b>													
CitiBank(2)	0	N/A	N/A	N/A	N/A	0	N/A	N/A	0	N/A	N/A	N/A	N/A
Société Générale(3)	1	N/A	N/A	N/A	N/A	1	N/A	N/A	1	N/A	N/A	N/A	N/A
<b>Sub Total</b>	<b>1</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>1</b>	<b>N/A</b>	<b>N/A</b>	<b>1</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>

BAX: Three-month Canadian Bankers' Acceptance Futures

OBX: Options on Three-month Canadian Bankers' Acceptance Futures

1- Listed on January 31, 2001

2- Listed on January 28, 2002 (CitiWarrants TM)

CGB: Ten-year Government of Canada Bond Futures

OGB: Options on the Ten-year Government of Canada Bond Futures

CGF: Five-year Government of Canada Bond Futures

3- Listed on January 28, 2002 (SGWarrants TM)

FNT: Single Stock Futures - Nortel Networks Corporation

SXF: S&P Canada 60 Futures

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

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-Jan)		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>	383 070	176 813	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>	101 392	61 646	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>TOTAL</b>	<b>484 462</b>	<b>238 459</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>	2 725	6 327	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>2 725</b>	<b>6 327</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>	112	132	1 600	139	2 031	96	1 691	111	3 496	325	5 321	266
<b>OBV</b>	171	97	11 472	184	3 972	23	2 783	125	7 788	112	11 408	503
<b>OBZ</b>	246	276	7 297	278	2 874	154	3 775	230	4 047	178	3 679	311
<b>TOTAL</b>	<b>529</b>	<b>505</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  
 OBX: Options on Three-month Canadian Bankers' Acceptance Futures  
 CGB: Ten-year Government of Canada Bond Futures  
 OGB: Options on the Ten-year Government of Canada Bond Futures  
 CGF: Five-year Government of Canada Bond Futures

## Historical Index Derivative Statistics

Futures Contracts	2002 (Jan-Jan)		2001		2000		1999	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>SXF</b>	64 635	55 797	1 174 328	53 541	1 272 244	66 861	262 058	50 419
<b>Options on Index Derivatives</b>								
<b>SXO</b>	5 151	5 912	35 585	4 609	93 998	7 559	42 310	24 815
<b>XIU</b>	7 525	10 335	127 731	8 408	121 757	18 348	N/A	N/A
<b>TOTAL</b>	<b>12 676</b>	<b>16 247</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

## Historical Equity Derivative Statistics

Futures Contracts	2002 (Jan-Jan)		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(1)</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>	679 291	621 981	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
<b>TOTAL</b>	<b>679 291</b>	<b>621 981</b>	<b>5 203 143</b>	<b>562 042</b>	<b>4 861 330</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>Sponsors Options (2)</b>	1	1	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

FNT : Contrat à terme sur actions individuelles - Nortel Networks Corporation  
 1- Lancé le 31 janvier 2001  
 2- Lancé le 28 janvier 2002

## BOURSE DE MONTRÉAL INC. - averages January 2002

Trading Days	Interest Rate Derivatives		Index and Equity Derivatives		FNT		Sponsors Options
	2002	2001	2002	2001	2002	2001	2002
Total	22	250	22	251	22	230	0
January	22	22	22	22	22	1	4
February		20		20		20	
March		22		22		22	
April		20		20		20	
May		22		22		22	
June		21		21		21	
July		21		21		21	
August		22		22		22	
September		18		18		18	
October		22		22		22	
November		21		22		22	
December		19		19		19	

Interest Rate Derivatives	Volume Jan 2002	Volume Dec 2001	% Change	Volume Jan 2001	% Change	Volume Jan-Jan 2002	Volume Jan-Jan 2001	% Change	Open Interest Jan 2001	% Change
BAX	17 412	12 143	43%	16 624	5%	17 412	16 937	3%	16 624	5%
OBX	124	42	194%	1 038	-88%	124	357	-65%	1 038	-88%
CGB	4 609	6 545	-30%	5 566	-17%	4 609	7 341	-37%	5 566	-17%
OGB	0	0	N/A	0	N/A	0,00	0	N/A	0	0%
CGF	0	0	N/A	0	N/A	0	0	N/A	0	0%
OBK	5	6	-19%	8	-40%	5	6	-20%	8	-40%
OBV	8	32	-76%	6	29%	8	46	-83%	6	29%
OBZ	11	23	-52%	14	-22%	11	29	-62%	14	-22%
<b>Sub Total (*)</b>	<b>22 169</b>	<b>18 792</b>	<b>18%</b>	<b>23 257</b>	<b>-5%</b>	<b>22 169</b>	<b>24 716</b>	<b>-10%</b>	<b>23 257</b>	<b>-5%</b>
<b>Index Derivatives</b>										
SXF	2 938	7 593	-61%	2 574	14%	2 938	4 679	-37%	2 574	14%
SXO	234	171	37%	107	119%	234	142	65%	107	119%
XIU	342	473	-28%	488	-30%	342	509	-33%	488	-30%
<b>Sub Total (*)</b>	<b>3 514</b>	<b>8 237</b>	<b>-57%</b>	<b>3 168</b>	<b>11%</b>	<b>3 514</b>	<b>5 329</b>	<b>-34%</b>	<b>3 168</b>	<b>11%</b>
<b>Equity Derivatives</b>										
FNT(1)	0	0	N/A	19	-100%	0	75	-100%	19	N/A
Options sur actions	30 877	19 052	62%	25 129	23%	30 877	20 729	49%	25 129	23%
<b>Sub Total (*)</b>	<b>30 877</b>	<b>19 052</b>	<b>62%</b>	<b>25 130</b>	<b>23%</b>	<b>30 877</b>	<b>20 804</b>	<b>48%</b>	<b>25 130</b>	<b>23%</b>
<b>TOTAL (*)</b>	<b>56 560</b>	<b>46 080</b>	<b>23%</b>	<b>51 556</b>	<b>10%</b>	<b>56 560</b>	<b>50 850</b>	<b>11%</b>	<b>51 556</b>	<b>10%</b>

Sponsored Options										
CitiBank(2)	0	N/A	N/A	N/A	N/A	0	N/A	N/A	N/A	N/A
Société Générale(3)	0	N/A	N/A	N/A	N/A	0	N/A	N/A	N/A	N/A
<b>TOTAL (*)</b>	<b>0</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>	<b>N/A</b>

1- Listed on January 31, 2001

2- Listed on January 28, 2002 (CitiWarrants TM)

3- Listed on January 28, 2002 (SGWarrants TM)

\* - This number is based on the number of total traded contracts 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 - January 2002**

	Class Description		Volume			Value			Transactions			Open Interest Jan. 31, 2002
			Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total	
1	724 Solutions	SVN	216	85	301	11 010	12 100	23 110	30	9	39	812
2	Abitibi-Consolidated Inc	A	1 568	161	1 729	137 335	12 780	150 115	114	14	128	7 053
3	Aeterna Inc. (Lab) SV	AEL	1 116	45	1 161	171 605	2 100	173 705	137	5	142	1 321
4	Agnico-Eagle Mines Ltd.	AGE	1 738	814	2 552	339 285	118 075	457 360	214	92	306	1 791
5	Agrium Inc.	AGU	228	215	443	36 310	20 880	57 190	34	27	61	815
6	Air Canada	AC	3 818	1 636	5 454	198 540	238 935	437 475	256	111	367	7 182
7	Alberta Energy Co. Ltd.	AEC	6 155	1 006	7 161	2 114 880	382 805	2 497 685	456	136	592	9 734
8	Alcan Aluminium Limitee	AL	5 616	3 186	8 802	1 846 465	978 120	2 824 585	724	420	1 144	7 090
9	Devon Acquisition Corporation	AXQ										600
10	Ati Technologies Inc.	ATY	13 250	3 261	16 511	2 771 385	507 105	3 278 490	624	234	858	11 702
11	Ballard Power Systems	BLD	4 955	2 330	7 285	2 776 770	1 032 410	3 809 180	1 311	603	1 914	3 800
12	Banque de Montréal	BMO	19 196	4 012	23 208	2 718 404	929 315	3 647 719	1 546	505	2 051	9 253
13	Bank of Nova-Scotia	BNS	15 344	7 313	22 657	2 989 730	1 303 820	4 293 550	805	272	1 077	19 037
14	Barrick Gold Corporation	ABX	22 431	5 459	27 890	2 834 750	822 985	3 657 735	958	369	1 327	27 446
15	BCE Emergis Inc.	IFM	4 028	1 892	5 920	911 520	628 290	1 539 810	425	231	656	3 533
16	BCE Inc.	BCE	8 833	6 228	15 061	1 300 942	1 405 980	2 706 922	779	431	1 210	22 723
17	Bell Cda Int'l	BI		365	365	0	205 325	205 325	0	13	13	1 066
18	Biomira Inc.	BRA	923	235	1 158	70 800	22 000	92 800	107	27	134	2 282
19	Biovail Corporation	BVF	7 152	18 810	25 962	3 434 310	5 585 961	9 020 271	771	397	1 168	9 283
20	Bombardier Inc.Cl.B SV	BBD.B	40 927	7 725	48 652	7 905 410	1 539 123	9 444 533	2 606	754	3 360	45 286
21	CAE Inc.	CAE	3 931	365	4 296	264 225	35 250	299 475	179	35	214	4 879
22	CANADA Life Financial	CL	6 483	4 592	11 075	221 620	145 780	367 400	97	22	119	2 922
23	Canadina Hunter	HTR										141
24	Canadian National Railway	CNR	3 059	132	3 191	945 270	18 470	963 740	73	18	91	3 712
25	Canadian Natural Resources	CNQ	2 479	970	3 449	388 520	269 270	657 790	185	72	257	4 102
26	Canadian Pacific Limited	CPE	286	12	298	231 840	2 000	233 840	72	8	80	613
27	Canadian Pacific Railway	CP	5 595	624	6 219	848 471	123 005	971 476	189	69	258	4 707
28	Canadian Pacific Ships	TEU	392	59	451	40 950	6 690	47 640	61	9	70	446
29	Canadian Tire Corp. Cl A	CTR.A	1 100	60	1 160	107 870	14 550	122 420	42	6	48	1 177
30	Cascades Inc.	CAS	2 018	147	2 165	228 880	8 510	237 390	200	24	224	2 171
31	CDN Imperial Bank of Comm.	CM	24 712	6 000	30 712	3 340 425	759 555	4 099 980	667	160	827	25 177
32	Celestica Inc. SV	CLS	7 925	3 627	11 552	4 182 110	1 178 755	5 360 865	2 136	1 057	3 193	8 605
33	CGI Inc.(Groupe) Cl A SV	GIB.A	5 984	534	6 518	530 275	57 235	587 510	301	58	359	6 925
34	Clarica Assurance Vie	CLI	806	9	815	328 085	1 590	329 675	264	9	273	2 086
35	Corel Corporation	COR	346	76	422	5 405	15 765	21 170	9	5	14	1 157
36	Dofasco Inc.	DFS	2 387	195	2 582	246 460	43 665	290 125	53	23	76	2 903
37	Domtar Inc.	DTC	1 420	140	1 560	142 420	13 195	155 615	86	14	100	2 870
38	Enbridge Inc.	ENB	303	105	408	49 585	16 320	65 905	59	9	68	736
39	EXFO Electro Optical Engineering	EXF	415	110	525	54 320	40 125	94 445	59	13	72	662
40	Franco-Nevada Mining	FN	5 977	2 100	8 077	1 278 780	254 530	1 533 310	395	70	465	4 881
41	Geac Computer Corp	GAC	8 466	1 438	9 904	894 660	108 265	1 002 925	628	90	718	7 286
42	Global ThermoElectric	GLE	1 654	115	1 769	183 020	13 450	196 470	176	13	189	3 495
43	Hummingbird Comm. Ltd.	HUM	46	5	51	12 775	515	13 290	15	2	17	
44	Imperial Oil Limited	IMO	1 237	535	1 772	152 305	222 395	374 700	106	55	161	3 764
45	Inco Ltd.	N	27 403	2 346	29 749	7 818 920	360 395	8 179 315	493	160	663	24 109
46	JDS Uniphase Canada Ltd.	JDU	5 378	2 326	7 704	778 600	486 250	1 264 850	545	215	760	7 837
47	Laidlaw Inc.	WVL	10	14	24	10	8 330	8 340	1	1	2	
48	Leitch Technology Corp	LTV	87	35	122	14 965	7 750	22 715	19	6	25	
49	Linamar Corporation	LNR	10		10	500		500	1		1	91
50	Loblaw Companies Ltd.	L	844	293	1 137	99 405	34 625	134 030	116	43	159	1 080
51	Magna International Cl A	MG.A	2 155	673	2 828	733 325	259 210	992 535	228	182	410	2 679
52	Manulife Financial	MFC	2 063	1 008	3 071	323 095	162 765	485 860	123	45	168	4 517
53	Methanex Corporation	MX	197	52	249	13 310	4 100	17 410	16	5	21	618
54	Moore Corporation Ltd.	MCL	447	175	622	50 520	22 540	73 060	46	19	65	1 296
55	Banque Nationale du Canada	NA	6 460	838	7 298	1 186 120	157 750	1 343 870	622	103	725	8 904
56	Nexen Inc.	NXY	7 340	1 382	8 722	1 346 815	424 615	1 771 430	688	182	870	5 093
57	Noranda Inc.	NRD	2 644	564	3 208	297 495	59 225	356 720	346	62	408	4 134
58	Nortel Networks Corp.	NT	59 996	22 912	82 908	5 626 321	2 268 985	7 895 306	5 190	1 773	6 963	59 741
59	Nova Chemicals Corp.	NCX	761	210	971	76 110	29 220	105 330	34	16	50	2 171
60	PanCanadian Energy	PCE	20 018	2 959	22 977	4 065 635	478 490	4 544 125	1 030	362	1 392	16 751
61	Petro-Canada Com/Var	PCA	8 842	776	9 618	1 019 740	157 170	1 176 910	191	62	253	9 332
62	Placer Dome Inc.	PDG	29 948	6 586	36 534	4 994 725	798 225	5 792 950	1 035	384	1 419	24 349
63	Power Corp du Canada SV	POW	1 418	310	1 728	169 790	47 265	217 055	100	39	139	3 097
64	Precision Drilling Corp.	PD	4 679	2 476	7 155	1 039 955	827 195	1 867 150	336	165	501	7 119
65	QLT Phototherapeutics Inc.	QLT	2 078	643	2 721	684 500	158 330	842 830	273	66	339	2 373
66	Research In Motion	RIM	4 488	1 310	5 798	1 565 715	509 310	2 075 025	1 095	430	1 525	5 225
67	Rogers Communication CIB	RCL.B	7 116	445	7 561	1 354 015	99 940	1 453 955	106	40	146	8 935
68	Royal Bank of Canada	RY	33 402	3 854	37 256	6 514 180	759 960	7 274 140	1 151	357	1 508	39 023
69	Shire Acquisition Inc.	SHQ	5	10	15	1 650	1 950	3 600	1	2	3	205
70	Solectron Corporation	CMX	178	213	391	40 405	97 725	138 130	51	57	108	788
71	Sun Life Financial	SLC	609	978	1 587	54 805	152 250	207 055	116	47	163	2 367
72	Suncor Energy Inc.	SU	3 506	3 241	6 747	718 610	777 480	1 496 090	293	165	458	9 256
73	Talisman Energy Inc.	TLM	2 371	1 788	4 159	636 140	670 210	1 306 350	150	84	234	6 406
74	TD Waterhouse Group Inc	TWE	5		5	1 550		1 550	1		1	433
75	Telus Corp.	T	665	339	1 004	85 805	59 150	144 955	75	36	111	1 566
76	The Descartes Systems	DSG	1 007	407	1 414	237 960	74 170	312 130	224	75	299	2 215
77	Thomson Corporation	TOC	2 081	314	2 395	181 440	70 910	252 350	50	25	75	2 900
78	Toronto-Dominion Bank	TD	26 089	2 787	28 876	5 048 100	338 165	5 386 265	1 143	263	1 406	25 455
79	TransAlta Corporation	TA	798	932	1 730	75 185	1 780 900	1 856 085	97	82	179	3 228
80	TransCan Pipe Ltd.	TRP	13 728	1 538	15 266	1 043 560	145 670	1 189 230	495	95	590	16 276
81	Trizec Hahn Corp. SV	TZH	279	81	360	49 600	9 060	58 660	34	8	42	546
82	Vivendi Universal	WVQ		1	1		455	455		1	1	
83	Zarlink Semiconductor	ZL	3 523	603	4 126	543 920	68 035	611 955	207	59	266	4 370
	<b>Sub Total</b>		<b>527 143</b>	<b>152 147</b>	<b>679 290</b>	<b>95 740 218</b>	<b>31 464 769</b>	<b>127 204 987</b>	<b>34 671</b>	<b>12 217</b>	<b>46 888</b>	<b>621 981</b>

## Bourse de Montréal Inc. - Monthly Options Summary - January 2002

Futures/Bond/Index/Units			Volume			Value			Transactions			Open Interest
			Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total	Jan. 31, 2002
1	CGB Options	CGB Options OGB										
2	BAX Options	BAX Options OBX	1 550	1 175	2 725	1 356 250	653 125	2 009 375	18	32	50	6 327
3	Cda Bond Options	JN 2021 9.75 OBK	98	73	171	133 207	36 757	169 965	28	19	47	97
4	Cda Bond Options	JN 2023 8.00 OBV	202	44	246	327 662	20 880	348 542	40	9	49	276
5	Cda Bond Options	MR 2011 9 OBZ	94	18	112	60 522	2 977	63 500	25	4	29	132
		<b>Bond Options Total</b>	<b>394</b>	<b>135</b>	<b>529</b>	<b>521 391</b>	<b>60 614</b>	<b>582 007</b>	<b>93</b>	<b>32</b>	<b>125</b>	<b>505</b>
6	S+P/CDA 60 Index	S+P/CDA 60 Index SXO/WXO	2 153	2 998	5 151	4 488 550	4 593 960	9 082 510	110	140	250	5 912
7	Units S&P/TSE 60 fund	i60 Units XIU	4 831	2 694	7 525	857 355	298 240	1 155 595	410	162	572	10 335
		<b>Sub Total</b>	<b>8 928</b>	<b>7 002</b>	<b>15 930</b>	<b>7 223 546</b>	<b>5 605 939</b>	<b>12 829 487</b>	<b>631</b>	<b>366</b>	<b>997</b>	<b>23 079</b>
		<b>Grand Total</b>	<b>536 071</b>	<b>159 149</b>	<b>695 220</b>	<b>102 963 764</b>	<b>37 070 708</b>	<b>140 034 474</b>	<b>35 302</b>	<b>12 583</b>	<b>47 885</b>	<b>645 060</b>

Please note that figures include long term equity options data where applicable

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

**January 2002**

Sectors	Volume	Trade Volume	Net Change Volume Dec-01 - Jan-02 (%)	Average Volume per Sector
Materials	126 511	18,62%	6,03%	9 037
Industrials	72 172	10,62%	2,51%	9 022
Telecommunications	22 350	3,29%	-2,44%	5 588
Consumer Discretionary	15 092	2,22%	1,19%	2 156
Energy	71 760	10,56%	-0,91%	6 524
Financials	166 560	24,52%	5,39%	15 142
Health Care	31 017	4,57%	1,65%	6 203
Technology	152 543	22,46%	-9,31%	9 534
Utilities	17 404	2,56%	-3,58%	5 801
Others	3 881	0,57%	-0,53%	970
<b>Total</b>	<b>679 290</b>	<b>100%</b>		

**January to January 2002**

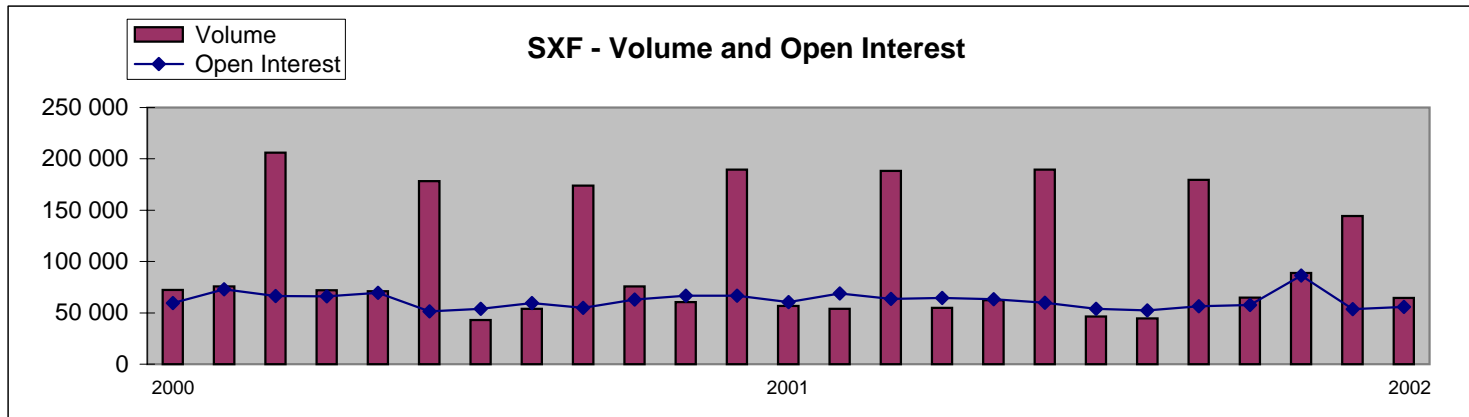
Sectors	Volume	Trade Volume (%)	Net Change Volume Jan-Dec 2001 / January 2002 (%)	Average Volume per Sector
Materials	126 511	18,62%	7,42%	9 037
Industrials	72 172	10,62%	1,91%	9 022
Telecommunications	22 350	3,29%	-1,87%	5 588
Consumer Discretionary	15 092	2,22%	0,94%	2 156
Energy	71 760	10,56%	0,35%	6 524
Financials	166 560	24,52%	2,39%	15 142
Health Care	31 017	4,57%	3,02%	6 203
Technology	152 543	22,46%	-13,20%	9 534
Utilities	17 404	2,56%	-0,54%	5 801
Others	3 881	0,57%	-0,41%	970
<b>Total</b>	<b>679 290</b>	<b>100%</b>		

\* Sector breakdowns are based on the S&P/TSE 60 Index sectors



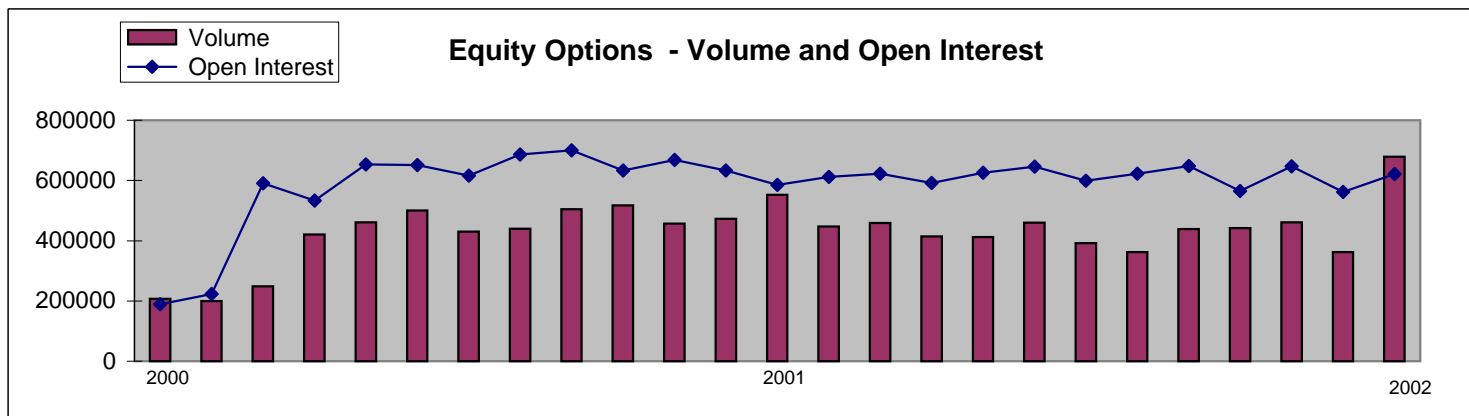
# SXF S&P Canada 60 Index Futures

## Monthly Volume and Open Interest



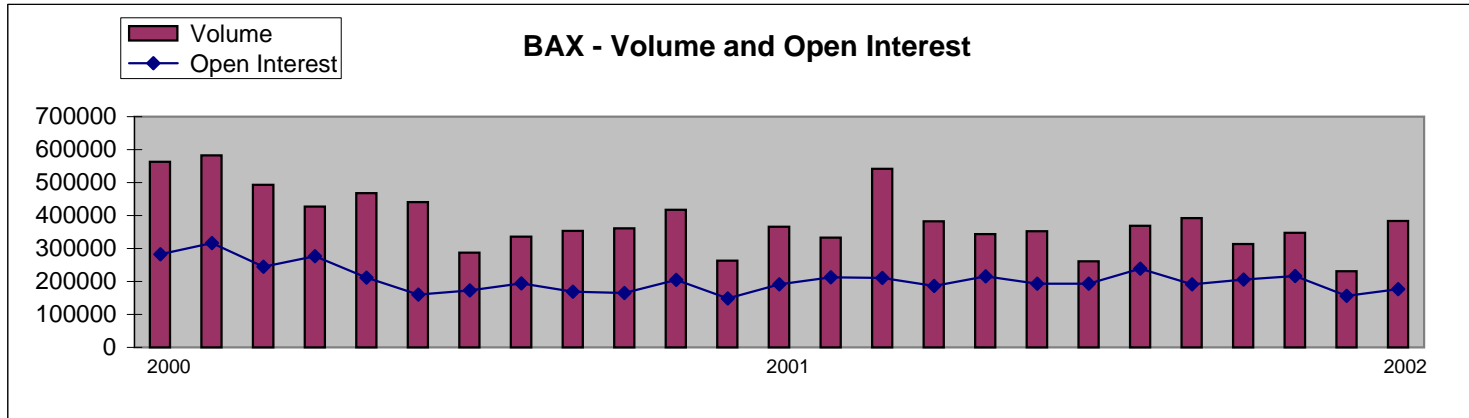
# Equity Options

## Monthly Volume and Open Interest



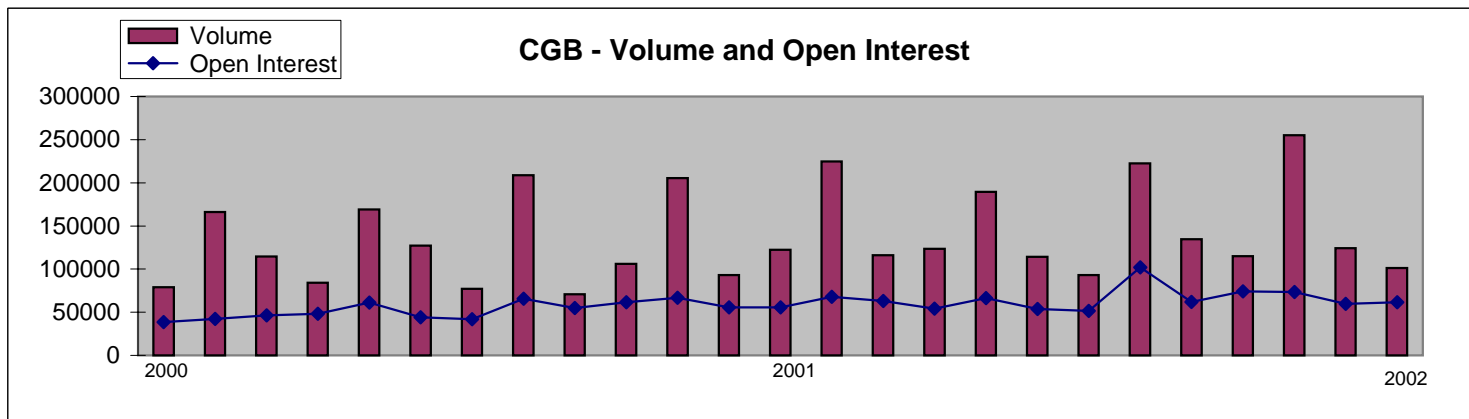
# BAX Three-Month Canadian Bankers' Acceptance Futures

## Monthly Volume and Open Interest



# CGB Ten-Year Government of Canada Bond Futures

## Monthly Volume and Open Interest



**DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS**

(As at February 11, 2002)

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

Government of Canada Bonds		Outstanding	March 2002	June 2002	September 2002	December 2002
Coupon	Maturity	(CAN \$ million)				
5 ½ %	June 1, 2010	10 400	0,9677	0,9686	N/A	N/A
6%	June 1, 2011	15 000	0,9999	1,0000	0,9999	1,0000
5 ¼%	June 1, 2012	5 000	0,9431	0,9442	0,9451	0,9463
<b>TOTAL OUTSTANDING DELIVERABLE BONDS</b>			<b>30 400</b>	<b>30 400</b>	<b>20 000</b>	<b>20 000</b>

(CAN \$ million)

Conversion factors computed with a yield equal to 6%.

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

Government of Canada Bonds		Outstanding	March 2002	June 2002	September 2002	December 2002
Coupon	Maturity	(CAN \$ million)				
6%	September 1, 2005	11 100	1,0000	N/A	N/A	N/A
8 ¾ %	December 1, 2005	8 000	1,0910	1,0857	N/A	N/A
5 ¾ %	September 1, 2006	10 000	0,9903	0,9906	0,9912	0,9916
7%	December 1, 2006	9 100	1,0407	1,0389	1,0369	1,0351
7 ¼ %	June 1, 2007	9 500	1,0555	1,0533	1,0509	1,0487
			<b>47 700</b>	<b>36 600</b>	<b>28 600</b>	<b>28 600</b>

**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.