

March 2002

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

BOURSE DE MONTRÉAL INC. - March 2002

Monthly Volumes

Year-to-Date Volumes

Month End Open Interest

Interest Rate Derivatives	Monthly Volumes			Year-to-Date Volumes			Month End Open Interest						
	Volume March 2002	Volume Feb 2002	% Change	Volume March 2001	% Change	Volume Jan-March 2002	Volume Jan-March 2001	% Change	Open Interest March 2002	Open Interest Feb 2002	% Change	Open Interest March 2001	% Change
BAX	500 493	325 588	54%	542 204	-8%	1 209 151	1 241 097	-3%	163 497	175 128	-7%	210 880	-22%
OBX	7 750	400	1838%	13 229	-41%	10 875	43 357	-75%	9 535	6 977	37%	33 042	-71%
CGB	125 485	189 491	-34%	116 139	8%	416 368	463 505	-10%	56 355	70 834	-20%	63 120	-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	129	87	48%	238	-46%	328	516	-36%	138	130	6%	79	75%
OBV	167	38	339%	192	-13%	376	489	-23%	90	67	34%	143	-37%
OBZ	215	94	129%	552	-61%	555	1 157	-52%	191	278	-31%	210	-9%
Sub Total	634 239	515 698	23%	672 554	-6%	1 637 653	1 750 121	-6%	229 806	253 414	-9%	307 474	-25%
Index Derivatives													
SXF	161 977	82 505	96%	188 371	-14%	309 117	298 978	3%	65 950	75 886	-13%	63 479	4%
SXO	4 765	4 109	16%	1 819	162%	14 025	8 264	70%	5 452	7 272	-25%	4 806	13%
XIU	10 813	13 614	-21%	18 937	-43%	31 952	43 855	-27%	18 168	19 075	-5%	15 704	16%
Sub Total	177 555	100 228	77%	209 127	-15%	355 094	351 097	1%	89 570	102 233	-12%	83 989	7%
Equity Derivatives													
FNT	0	0	N/A	4 537	-100%	0	7 111	-100%	0	0	0%	2 140	-100%
Options sur actions	449 542	413 548	9%	459 350	-2%	1 542 380	1 459 026	6%	694 795	673 362	3%	547 575	27%
Sub Total	449 542	413 548	9%	463 887	-3%	1 542 380	1 466 137	5%	694 795	673 362	3%	549 715	26%
TOTAL	1 261 336	1 029 474	23%	1 345 568	-6%	3 535 127	3 567 355	-1%	1 014 171	1 029 009	-1%	941 178	8%

Sponsored Options													
CitiBank(1)	0	1 040	N/A	N/A	N/A	1 040	N/A	N/A	1 000	1 000	N/A	N/A	N/A
Société Générale(2)	115 453	73 673	N/A	N/A	N/A	189 127	N/A	N/A	80 591	70 674	N/A	N/A	N/A
TOTAL	115 453	74 713	N/A	N/A	N/A	190 167	N/A	N/A	81 591	71 674	N/A	N/A	N/A

BAX: Three-month Canadian Bankers' Acceptance Futures

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

1 - Listed on January 28, 2002 (CitiWarrants 1M)

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

2 - Listed on January 28, 2002 (SGWarrants 1M)

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-March)		2001		2000		1999		1998		1997	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
BAX	1 209 151	163 497	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	416 368	56 355	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
TOTAL	1 625 519	219 852	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	10 875	9 535	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	10 875	9 535	89 351	3 602	249 976	51 730	171 570	27 963	213 647	15 505	156 241	22 789
Bond Options												
OBK	328	138	1 600	139	2 031	96	1 691	111	3 496	325	5 321	266
OBV	376	90	11 472	184	3 972	23	2 783	125	7 788	112	11 408	503
OBZ	555	191	7 297	278	2 874	154	3 775	230	4 047	178	3 679	311
TOTAL	1 259	419	20 369	601	8 877	273	8 249	466	15 331	615	20 408	1 080

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

Historical Index Derivative Statistics

Futures Contracts	2002 (Jan-March)		2001		2000		1999	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
SXF	309 117	65 950	1 174 328	53 541	1 272 244	66 861	262 058	50 419
Options on Index Derivatives								
SXO	14 025	5 452	35 585	4 609	93 998	7 559	42 310	24 815
XIU	31 952	18 168	127 731	8 408	121 757	18 348	N/A	N/A
TOTAL	45 977	23 620	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-March)		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	1 542 380	694 795	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	1 542 380	694 795	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
Sponsors Options (1)	115 453	81 591	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 March 2002

Trading Days	Interest Rate Derivatives		Index and Equity Derivatives		FNT		Sponsors Options
	2002	2001	2002	2001	2002	2001	2002
Total	62	250	62	251	62	230	44
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		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 March 2002	Volume Feb 2002	% Change	Volume March 2001	% Change	Volume Jan-Mar 2002	Volume Jan-Feb 2002	% Change	Volume Jan-Mar 2001	% Change
BAX	25 025	16 279	54%	24 646	2%	19 502	16 873	16%	19 392	1%
OBX	388	20	1838%	601	-36%	175	74	136%	677	-74%
CGB	6 274	9 475	-34%	5 279	19%	6 716	6 926	-3%	7 242	-7%
OGB	0	0	N/A	0	N/A	0	0	N/A	0	0%
CGF	0	0	N/A	0	N/A	0	0	N/A	0	0%
OBK	6	4	48%	11	-41%	5	5	12%	8	-34%
OBV	8	2	339%	9	-7%	6	5	22%	8	-24%
OBZ	11	5	129%	25	-57%	9	8	11%	18	-50%
Sub Total (*)	31 712	25 785	23%	30 571	4%	26 414	23 891	11%	27 345	-3%
Index Derivatives										
SXF	8 099	4 125	96%	8 562	-5%	4 986	3 503	42%	4 672	7%
SXO	238	205	16%	83	187%	226	220	3%	129	75%
XIU	541	681	-21%	861	-37%	515	503	2%	685	-25%
Sub Total (*)	8 878	5 011	77%	9 506	-7%	5 727	4 227	35%	5 486	4%
Equity Derivatives										
FNT	0	0	N/A	206	-100%	0	0	N/A	165	N/A
Options sur actions	22 477	20 677	9%	20 880	8%	24 877	26 020	-4%	22 797	9%
Sub Total (*)	22 477	20 677	9%	21 086	7%	24 877	26 020	-4%	22 962	8%
TOTAL (*)	63 067	51 474	23%	61 162	3%	57 018	54 138	5%	55 794	2%

Sponsored Options										
CitiBank(1)	0	52	N/A	N/A	N/A	24	43	N/A	N/A	N/A
Société Générale(2)	5 773	3 684	N/A	N/A	N/A	4 298	3 070	N/A	N/A	N/A
TOTAL (*)	5 773	3 736	N/A	N/A	N/A	4 322	3 113	N/A	N/A	N/A

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

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

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

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 - March 2002

Class Description	Volume			Value			Transactions			Open Interest Mar. 28, 2002
	Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total	
1 724 Solutions SVN	35	0	35	875	0	875	4	0	4	61
2 Abitibi-Consolidated Inc A	5 968	492	6460	866 355	34 975	901 330	142	30	172	5 204
3 Aeterna Inc. (Lab) SV AEL	159	30	189	10 060	2 150	12 210	25	3	28	934
4 Agnico-Eagle Mines Ltd. AGE	1 984	673	2657	388 170	100 255	488 425	227	65	292	2 698
5 Agrium Inc. AGU	181	226	407	27 055	18 055	45 110	29	33	62	999
6 Air Canada AC	5 602	942	6544	553 615	57 140	610 755	430	73	503	10 272
7 Alberta Energy Co. Ltd. AEC	1 443	786	2229	700 625	118 700	819 325	246	83	329	3 143
8 Alcan Aluminium Limitee AL	2 300	1 448	3748	645 910	449 850	1 095 760	351	217	568	7 167
9 Devon Acquisition Corporation AXQ			0			0			0	
10 Ati Technologies Inc. ATY	10 754	1 295	12049	1 787 925	205 610	1 993 535	653	151	804	14 945
11 Ballard Power Systems BLD	3 807	2 019	5826	1 337 255	720 200	2 057 455	752	403	1155	6 091
12 Banque de Montréal BMO	16742	1745	18487	3 024 320	330420	3 354 740	941	209	1150	37166
13 Bank of Nova-Scotia BNS	6 685	2 177	8862	1 541 470	310 235	1 851 705	506	163	669	23 772
14 Barrick Gold Corporation ABX	235	33	268	60 630	11 745	72 375	31	8	39	4 043
15 BCE Emergis Inc. IFM	4 228	3 415	7643	816 435	1 725 935	2 542 370	649	246	895	4 825
16 BCE Inc. BCE	19 666	18 018	37684	2 206 547	2 913 510	5 120 057	1183	786	1969	38 476
17 Bell Cda Int'l BI			0			0			0	215
18 Biomira Inc. BRA	362	170	532	20 035	24 475	44 510	61	17	78	1 736
19 Biovail Corporation BVF	3 987	4 249	8236	1 583 470	1 091 615	2 675 085	919	542	1461	8 509
20 Bombardier Inc.Cl.B SV BBD.B	66 206	16 016	82222	2 039 098	588 478	2 627 576	1 366	255	1621	76 549
21 CAE Inc. CAE	2 144	462	2606	242 145	57 955	300 100	207	37	244	4 461
22 CANADA Life Financial CL	408	109	517	54 180	24 255	78 435	57	14	71	2 918
23 Canadina Hunter HTR			0			0			0	
24 Canadian National Railway CNR	3 604	55	3659	818 405	12 125	830 530	96	12	108	5 773
25 Canadian Natural Resources CNQ	3 296	778	4074	973 100	238 165	1 211 265	176	61	237	5 800
26 Canadian Pacific Limited CPE	10	4	14	24 950	795	25 745	3	4	7	562
27 Canadian Pacific Railway CP	4 463	356	4819	667 735	76 020	743 755	228	42	270	8 587
28 Canadian Pacific Ships TEU	1437	102	1539	100 995	19 165	120 160	92	16	108	1880
29 Canadian Tire Corp. Cl A CTR.A	684	95	779	154 835	12 900	167 735	111	11	122	1 706
30 Cascades Inc. CAS	525	88	613	97 255	14 995	112 250	78	15	93	2 770
31 CDN Imperial Bank of Comm. CM	10 778	856	11634	1 647 340	126 670	1 774 010	535	97	632	25 642
32 Celestica Inc. SV CLS	9 924	5 151	15075	3 096 725	1 222 015	4 318 740	2 027	939	2966	9 402
33 CGI Inc.(Groupe) Cl A SV GLB.A	1 484	202	1686	117 085	25 645	142 730	128	21	149	3 818
34 Clarica Assurance Vie CLI	327	20	347	177 705	2 795	180 500	81	12	93	1 526
35 Corel Corporation COR			0			0			0	1 142
36 Dofasco Inc. DFS	1 128	130	1258	105 960	21 550	127 510	65	14	79	2 669
37 Domtar Inc. DTC	356	24	380	42 545	2 040	44 585	21	3	24	1 583
38 Enbridge Inc. ENB	489	135	624	52 370	16 675	69 045	81	24	105	717
39 EXFO Electro Optical Engineering EXF	501	259	760	90 560	49 155	139 715	72	14	86	1177
40 Franco-Nevada Mining FN			0			0			0	
41 Geac Computer Corp GAC	4 096	2 709	6805	243 774	461 465	705 239	317	95	412	10 929
42 Global ThermoElectric GLE	2 569	205	2774	220 680	32 090	252 770	215	23	238	3 339
43 Hummingbird Comm. Ltd. HUM			0			0			0	
44 Imperial Oil Limited IMO	807	459	1266	147 270	78 965	226 235	134	57	191	3 320
45 Inco Ltd. N	4 577	681	5258	785 035	66 735	851 770	279	63	342	13 838
46 JDS Uniphase Canada Ltd. JDU	3 245	850	4095	328 700	137 575	466 275	279	73	352	6 284
47 Laidlaw Inc. WVL			0			0			0	
48 Leitch Technology Corp LTV			0			0			0	
49 Linamar Corporation LNR			0			0			0	
50 Loblaw Companies Ltd. L	1267	222	1489	194 955	40 520	235 475	93	41	134	2 236
51 Magna International Cl A MG.A	2 732	1160	3892	1 154 630	303 500	1 458 130	141	114	255	4 121
52 Manulife Financial MFC	2 764	200	2964	462 575	24 460	487 035	137	22	159	6 295
53 Methanex Corporation MX	874	217	1091	110 250	24 975	135 225	88	16	104	1217
54 Moore Corporation Ltd. MCL	191	176	367	36 355	13 625	49 980	23	15	38	984
55 Banque Nationale du Canada NA	4 996	636	5632	1 144 270	107 840	1 252 110	550	81	631	9 364
56 Nexen Inc. NXY	3 070	2 307	5377	732 455	643 855	1 376 310	275	66	341	8 183
57 Noranda Inc. NRD	2 239	260	2499	356 615	24 900	381 515	256	24	280	5 732
58 Nortel Networks Corp. NT	62 530	22 617	85147	3 539 760	3 116 467	6 656 227	4 010	1 585	5595	62 838
59 Nova Chemicals Corp. NCX	2283	437	2720	225 760	28 760	254 520	38	18	56	3 955
60 PanCanadian Energy PCE	3 834	930	4764	933 630	162 400	1 096 030	416	115	531	11 747
61 Petro-Canada Com/Var PCA	5 686	879	6565	844 180	96 030	940 210	299	63	362	8 474
62 Placer Dome Inc. PDG	10 648	3 445	14093	1 308 460	426 310	1 734 770	871	242	1113	23 791
63 Power Corp du Canada SV POW	898	236	1134	152 570	26 140	178 710	95	30	125	2 557
64 Precision Drilling Corp. PD	2 046	1 892	3938	945 455	370 385	1 315 840	347	148	495	7 598
65 QLT Phototherapeutics Inc. QLT	3 729	1392	5121	720 355	337 745	1 058 100	371	121	492	4 783
66 Research In Motion RIM	7 002	1 927	8929	3 382 110	601 765	3 983 875	1 031	409	1440	3 691
67 Rogers Communication CIB RCLB	565	408	973	130 625	49 610	180 235	39	27	66	8 560
68 Royal Bank of Canada RY	14061	1576	15637	3 664 040	278 720	3 942 760	901	169	1070	50687
69 Shire Acquisition Inc. SHQ			0			0			0	
70 Solectron Corporation CMX	11	87	98	275	61 635	61 910	3	9	12	699
71 Sun Life Financial SLC	1018	513	1531	137 715	44 075	181 790	134	38	172	3 540
72 Suncor Energy Inc. SU	9 764	2 637	12401	2 699 630	373 275	3 072 905	407	272	679	9 751
73 Talisman Energy Inc. TLM	4 806	765	5571	1 590 030	235 965	1 825 995	320	80	400	4 134
74 TD Waterhouse Group Inc TWE			0			0			0	10
75 Telus Corp. T	2078	1042	3120	272 330	201 340	473 670	272	113	385	2 609
76 The Descartes Systems DSG	500	328	828	72 585	70 445	143 030	91	42	133	1 674
77 Thomson Corporation TOC	818	81	899	126 460	15 610	142 070	110	9	119	2 603
78 Toronto-Dominion Bank TD	7 631	1 780	9411	884 475	170 810	1 055 285	556	75	631	35 737
79 TransAlta Corporation TA	847	943	1790	59 825	100 095	159 920	102	87	189	3 185
80 TransCan Pipe Ltd. TRP	10 288	1 091	11379	1 114 030	84 115	1 198 145	391	71	462	17 753
81 Trizec Hahn Corp. SV TZH	492	27	519	46 715	3 835	50 550	20	4	24	1072
82 Vivendi Universal WVQ			0			0			0	
83 Zarlink Semiconductor ZL	1 530	376	1906	144 935	46 045	190 980	93	35	128	2 759
Sub Total	378 394	118 051	496 445	54 987 254	19 488 350	74 475 604	26 277	9 072	35 349	678 987

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

Futures/Bond/Index/Units			Volume			Value			Transactions			Open Interest Mar. 28, 2002	
			Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total		
1	CGB Options	CGB Options	OGB										
2	BAX Options	BAX Options	OBX	6 700	1 050	7 750	1 368 750	791 250	2 160 000	55	27	82	9 535
3	Cda Bond Options	JN 2021 9.75	OBK	80	49	129	71 657	27 690	99 347	19	13	32	138
4	Cda Bond Options	JN 2023 8.00	OBV	52	115	167	186 792	79 802	266 594	11	28	39	90
5	Cda Bond Options	MR 2011 9	OBZ	137	78	215	58 370	35 777	94 147	27	19	46	191
		Bond Options Total		269	242	511	316 819	143 269	460 088	57	60	117	419
6	S+P/CDA 60 Index	S+P/CDA 60 Index	SXO	2 374	2 391	4 765	3 052 920	2 050 250	5 103 170	183	191	374	5 452
7	Units S&P/TSE 60 fund	i60 Units	XIU	5 879	4 934	10 813	1 125 910	1 158 855	2 284 765	451	164	615	18 168
		Sub Total		15 222	8 617	23 839	5 864 399	4 143 624	10 008 023	746	442	1 188	33 574
		Grand Total		393 616	126 668	520 284	60 851 653	23 631 974	84 483 627	27 023	9 514	36 537	712 561

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

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

March 2002

Sectors	Volume	Trade Volume	Net Change Volume Feb 02 - Mar 02 (%)	Average Volume per Sector
Materials	54 015	10,61%	6,67%	4 155
Industrials	104 990	20,62%	-8,33%	13 124
Telecommunications	48 447	9,52%	-3,61%	16 149
Consumer Discretionary	8 032	1,58%	-0,25%	1 606
Energy	46 185	9,07%	1,68%	5 132
Financials	75 022	14,74%	2,66%	7 502
Health Care	14 130	2,78%	4,34%	2 826
Technology	140 019	27,51%	-3,67%	10 771
Utilities	13 793	2,71%	0,28%	4 598
Others	4 427	0,87%	0,23%	1 476
Total	509 060	100%		

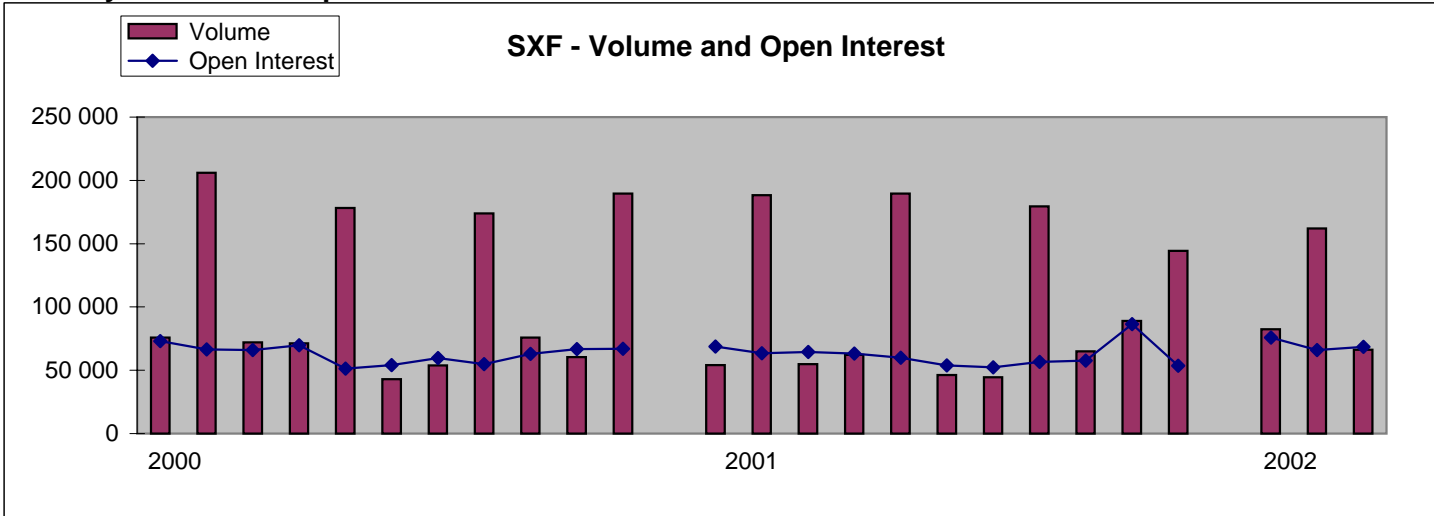
January to March 2002

Sectors	Volume	Trade Volume (%)	Net Change Volume Jan-Feb 2002 / Jan- Mar 2002 (%)	Average Volume per Sector
Materials	252 933	15,70%	2,37%	18 067
Industrials	229 184	14,23%	-2,96%	28 648
Telecommunications	95 826	5,95%	-1,65%	23 957
Consumer Discretionary	28 755	1,79%	0,09%	4 108
Energy	163 432	10,15%	0,49%	18 159
Financials	315 254	19,57%	2,23%	28 659
Health Care	75 267	4,67%	0,88%	15 053
Technology	393 476	24,43%	-1,43%	24 592
Utilities	43 841	2,72%	0,01%	14 614
Others	12 945	0,80%	-0,03%	3 236
Total	1 610 913	100%		

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

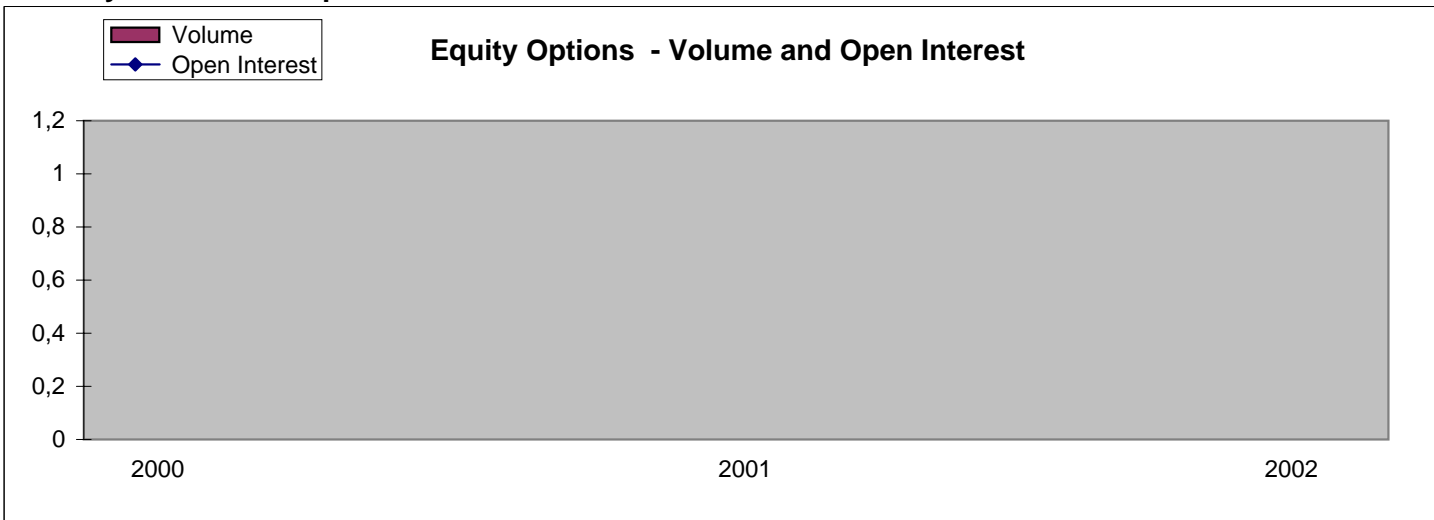
SXF S&P Canada 60 Index Futures

Monthly Volume and Open Interest



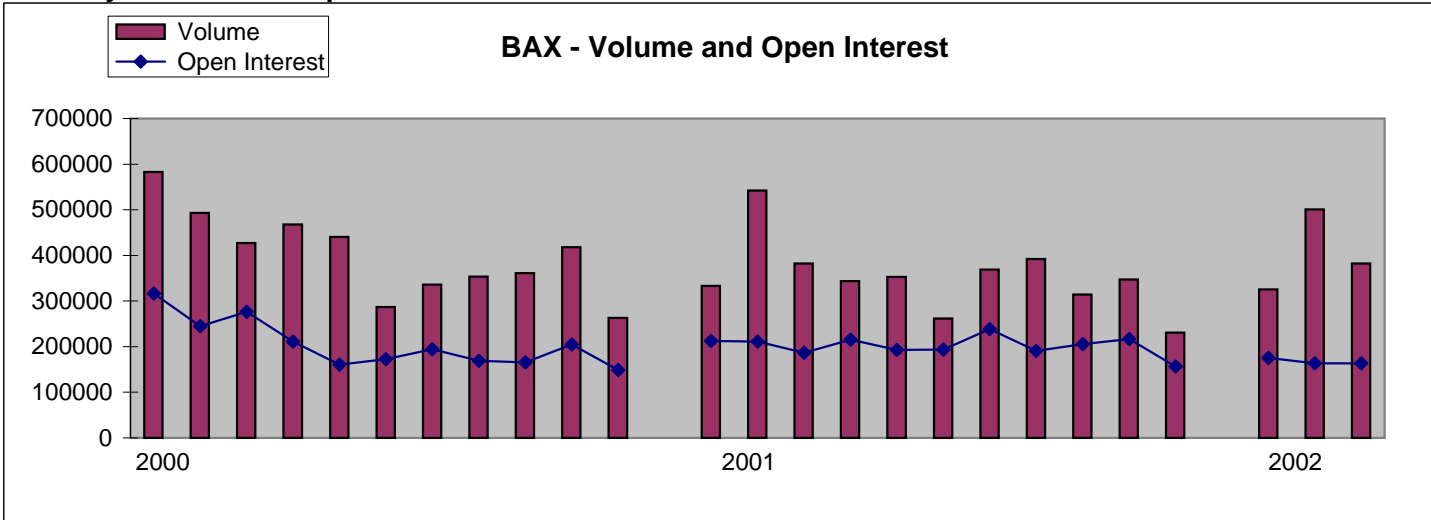
Equity Options

Monthly Volume and Open Interest



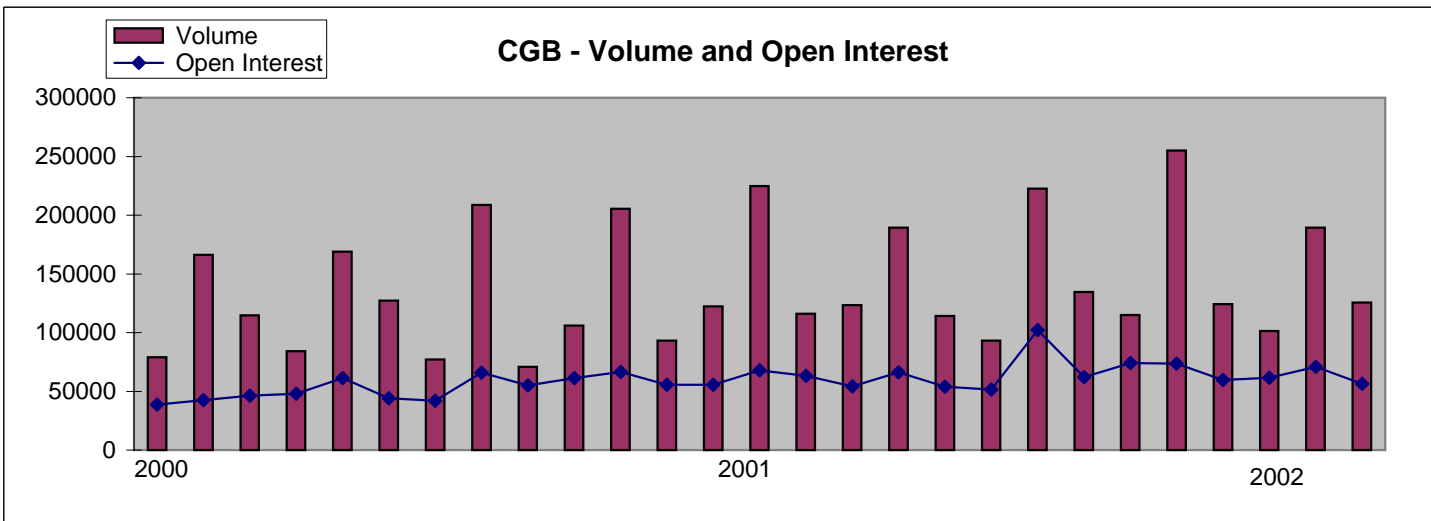
BAX Three-Month Canadian Bankers' Acceptance Futures

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 March 6, 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
TOTAL OUTSTANDING DELIVERABLE BONDS			30 400	30 400	20 000	20 000

(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
			47 700	36 600	28 600	28 600

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.