



Statistics

October 2002

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



Canadian Derivatives Exchange

BOURSE DE MONTRÉAL INC. - October 2002

Interest Rate Derivatives	Monthly Volumes					Year-to-Date Volumes			Month End Open Interest				
	Volume Oct. 2002	Volume Oct. 2001	% variation	Volume Sept. 2002	% variation	Volume Jan-Oct. 2002	Volume Jan-Oct. 2001	% variation	Positions ouvertes Oct. 2002	Positions ouvertes Oct. 2001	% variation	Positions ouvertes Sept. 2002	% variation
BAX	456 606	313 954	45%	417 130	9%	4 167 713	3 656 311	14%	163 729	205 404	-20%	162 721	1%
OBX	4 250	3 030	40%	4 850	-12%	45 800	87 489	-48%	18 200	14 268	28%	14 950	22%
CGB	143 768	115 073	25%	120 794	19%	1 495 280	1 455 773	3%	62 549	74 079	-16%	80 184	-22%
OGB	0	0	N/A	0	N/A	0	12	-100%	0	0	N/A	0	N/A
OBK	0	185	-100%	151	-100%	1 370	1 230	11%	0	105	-100%	163	-100%
OBV	265	2 645	-90%	0	N/A	504	5 286	-90%	338	1 693	-80%	0	N/A
OBZ	44	983	-96%	38	16%	1 467	6 140	-76%	68	407	-83%	36	89%
ONX(3)	738	N/A	N/A	1 148	N/A	6 612	N/A	N/A	643	N/A	N/A	1 692	N/A
Sub Total	605 671	435 870	39%	544 111	11%	5 718 746	5 212 241	10%	245 527	295 956	-17%	259 746	-5%
Index Derivatives													
SXF	110 793	64 871	71%	244 890	-55%	1 134 733	941 164	21%	76 148	57 689	32%	74 718	2%
SXA(2)	0	N/A	N/A	0	N/A	727	N/A	N/A	0	N/A	N/A	0	0
SXB(2)	20	N/A	N/A	0	N/A	187	N/A	N/A	20	N/A	N/A	0	N/A
SXH(2)	0	N/A	N/A	2 750	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	0	N/A
SXO (Long Term included)	2 722	2 925	-7%	3 935	-31%	42 085	27 460	53%	5 277	4 531	16%	5 053	4%
XIU (Long Term included)	44 715	6 683	569%	38 306	17%	200 641	110 604	81%	45 510	8 432	440%	41 429	-100%
Sub Total	158 250	74 479	112%	289 881	-45%	1 382 578	1 079 228	28%	128 330	70 652	82%	122 575	5%
Equity Derivatives													
FNT	0	0	N/A	0	N/A	0	17 206	-100%	0	0	N/A	0	N/A
Equity Options	675 861	434 690	55%	473 534	43%	5 033 526	4 293 447	17%	734 484	526 877	39%	759 351	-3%
LongTerm Options	17 229	7 110	142%	15 842	9%	138 641	86 533	60%	53 494	38 597	39%	44 577	-100%
Sub Total	693 090	441 800	57%	489 376	42%	5 172 167	4 397 186	18%	787 978	565 474	39%	803 928	-2%
TOTAL	1 457 011	952 149	53%	1 323 368	10%	12 273 491	10 688 655	15%	1 161 835	932 082	25%	1 186 249	-2%
Sponsored Options													
Société Générale(1)	19 225	N/A	N/A	126 000	-85%	685 652	N/A	N/A	167 676	N/A	N/A	158 451	6%
TOTAL	19 225	N/A	N/A	126 000	-85%	687 708	N/A	N/A	167 676	N/A	N/A	158 451	6%

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-Oct.)		2001		2000		1999		1998		1997	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
BAX	4 167 713	163 729	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
CGB	1 495 280	62 549	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	6 612	643	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
TOTAL	5 669 605	226 921	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	45 800	18 200	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	45 800	18 200	89 351	3 602	249 976	51 730	171 570	27 963	213 647	15 505	156 241	22 789
Bond Options												
OBK	1 370	0	1 600	139	2 031	96	1 691	111	3 496	325	5 321	266
OBV	504	338	11 472	184	3 972	23	2 783	125	7 788	112	11 408	503
OBZ	1 467	68	7 297	278	2 874	154	3 775	230	4 047	178	3 679	311
TOTAL	3 341	406	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
 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-Oct.)		2001		2000		1999	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
SXF	1 134 733	76 148	1 174 328	53 541	1 272 244	66 861	262 058	50 419
SXA	727	0	N/A	N/A	N/A	N/A	N/A	N/A
SXB	187	20	N/A	N/A	N/A	N/A	N/A	N/A
SXH	4 135	1 375	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	1 139 852	77 543	1 174 328	53 541	1 272 244	66 861	262 058	50 419
Options on Index Derivatives								
SXO	42 085	5 277	35 585	4 609	93 998	7 559	42 310	24 815
XIU	200 641	45 510	127 731	8 408	121 757	18 348	N/A	N/A
TOTAL	242 726	50 787	163 316	13 017	215 755	25 907	42 310	24 815

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

Historical Equity Derivative Statistics

Futures Contracts	2002 (Jan-Oct.)		2001		2000		1999		1998		1997	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
FNI	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	5 033 526	734 484	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
Long Term Options	138 641	53 494	103 249	46 034	107 535	54 037	44 849	18 410	48 097	21 099	47 023	17 605
TOTAL	5 033 526	734 484	5 203 143	562 042	4 861 030	632 960	1 484 325	191 701	1 423 371	156 568	1 063 968	162 512
Sponsored Options (1)	687 708	167 676	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

1 - Listed on January 28, 2002

BOURSE DE MONTRÉAL INC. - averages - October 2002

Trading Days	Interest Rate Derivatives		Index and Equity Derivatives		FNT		Sponsored Options	Sect. Indices	ONX
	2002	2001	2002	2001	2002	2001	2002		
Total	211	250	211	251	211	230	193	129	96
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	22	22	22	22	22	22	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	%
	Oct. 2002	Oct. 2001	variation	Sept. 2002	variation	Jan-Oct. 2002	Jan-Oct. 2001	variation	Jan-Oct. 2002	variation
BAX	20 755	14 271	45%	20 857	12%	19 752	17 411	13%	19 635	1%
OBX	193	138	40%	243	-17%	217	417	-48%	220	-1%
CGB	6 535	5 231	25%	6 040	-39%	7 087	6 932	2%	7 151	-1%
OGB	0	0	N/A	0	N/A	0	0	N/A	0	N/A
OBK	0	8	-100%	8	-100%	6	6	11%	6	11%
OBV	12	120	-90%	0	N/A	2	25	-91%	3	-10%
OBZ	2	45	-96%	2	-58%	7	29	-76%	8	-8%
ONX(4)	34	N/A	N/A	57	N/A	69	N/A	N/A	79	N/A
Sub Total (*)	27 531	19 813	39%	27 206	-7%	27 103	24 820	9%	27 053	0%
Index Derivatives										
SXF	5 036	2 949	71%	12 245	60%	5 378	4 482	20%	5 418	-1%
SXA(3)	0	N/A	N/A	0	N/A	6	N/A	N/A	7	-17%
SXB(3)	1	N/A	N/A	0	N/A	1	N/A	N/A	2	-7%
SXH(3)	0	N/A	N/A	138	N/A	32	N/A	N/A	39	N/A
SXY(3)	0	N/A	N/A	0	N/A	1	N/A	N/A	1	-17%
SXO	124	133	-7%	197	-37%	199	131	53%	208	-4%
XIU	2 033	304	569%	1 915	62%	951	608	56%	825	15%
Sub Total (*)	7 193	3 386	112%	14 494	57%	6 553	5 220	26%	6 478	1%
Equity Derivatives										
FNT	0	0	N/A	0	N/A	0	91	N/A	0	N/A
Equity Options	30 721	19 759	55%	23 677	37%	23 856	20 445	17%	23 056	3%
Long Term Options	783	323	142%	792	19%	657	412	59%	642	2%
Sub Total (*)	31 504	20 082	57%	24 469	36%	24 513	20 948	17%	23 699	3%
TOTAL (*)	66 228	43 281	53%	66 168	16%	58 168	50 989	14%	57 230	2%

Sponsored Options										
Société Générale(2)	874	N/A	N/A	6 300	-92%	3 553	N/A	N/A	3 897	-9%
TOTAL (*)	874	N/A	N/A	6 000	-92%	3 563	N/A	N/A	3 909	-9%

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 - October 2002

Futures/Bond/Index/iUnits			Volume			Value			Transactions			Open Interest Oct. 31, 2002	
			Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total		
1	CGB Options	CGB Options	OGB	0	0	0	0	0	0	0	0	0	
2	BAX Options	BAX Options	OBX	1 900	2 350	4 250	1 367 500	1 027 500	2 395 000	22	30	52	18 200
3	Cda Bond Options	JN 2021 9.75	OBK	225	40	265	855 140	16 757	871 897	36	20	56	338
4	Cda Bond Options	MR 2011 9	OBZ	26	18	44	48 687	11 190	59 877	18	14	32	68
			Bond Options Total										
5	S+P/CDA 60 Index	S+P/CDA 60 Index	SXO	945	1 777	2 722	714 625	4 464 165	5 178 790	101	213	314	5 277
6	Units S&P/TSE 60 fund	i60 Units	XIU	12 940	31 775	44 715	2 469 686	9 040 670	11 510 356	414	312	726	45 510
Sub Total				15 785	35 902	51 687	4 551 811	14 532 335	19 084 146	537	555	1 092	68 987
Grand Total				489 744	255 033	744 777	67 463 568	80 524 250	147 850 728	25 180	10 951	36 069	857 378

NOTE : Leaps included and Sponsored Options excluded from the volume

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

October 2002

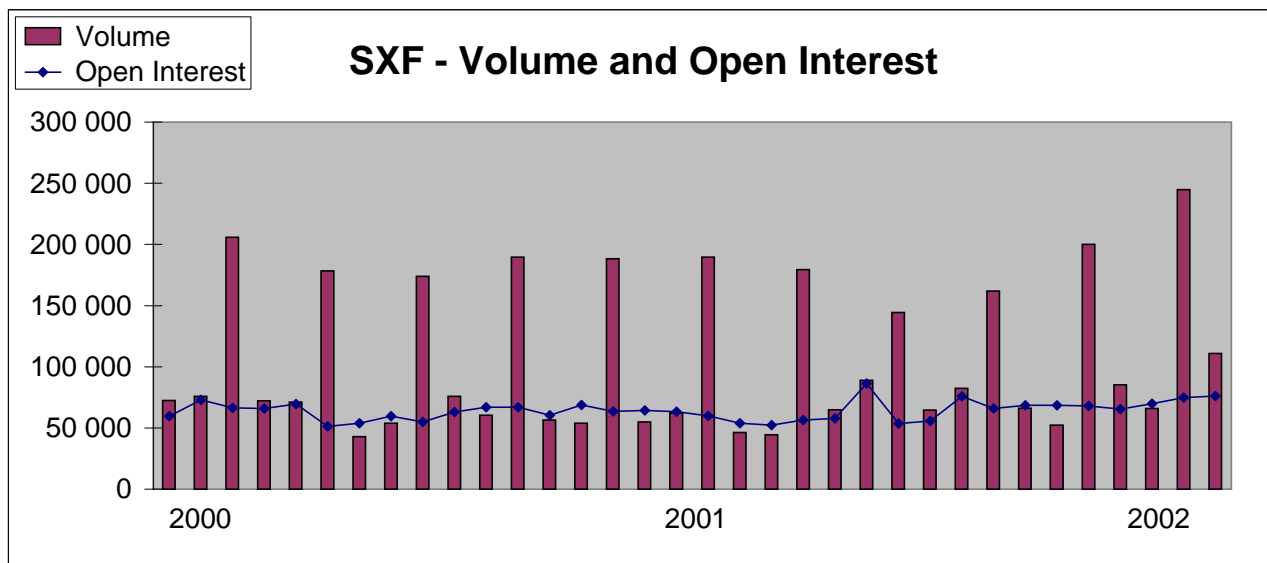
Sectors	Volume	Trade Volume	Net Change Volume Sept. 02 - Oct. 02 (%)	Average Volume per Sector
Materials	113 684	16,40%	2,23%	6 687
Industrials	85 715	12,37%	2,82%	10 714
Telecommunications	33 845	4,88%	0,59%	8 461
Consumer Discretionary	26 135	3,77%	-3,42%	5 227
Energy	62 523	9,02%	0,55%	6 252
Financials	243 921	35,19%	-4,47%	20 327
Health Care	20 335	2,93%	-1,34%	3 389
Technology	87 551	12,63%	-0,09%	7 959
Utilities	17 589	2,54%	-0,01%	5 863
Consumer Staples	1 792	0,26%	3,15%	896
Total	693 090	100,00%		

January to October 2002

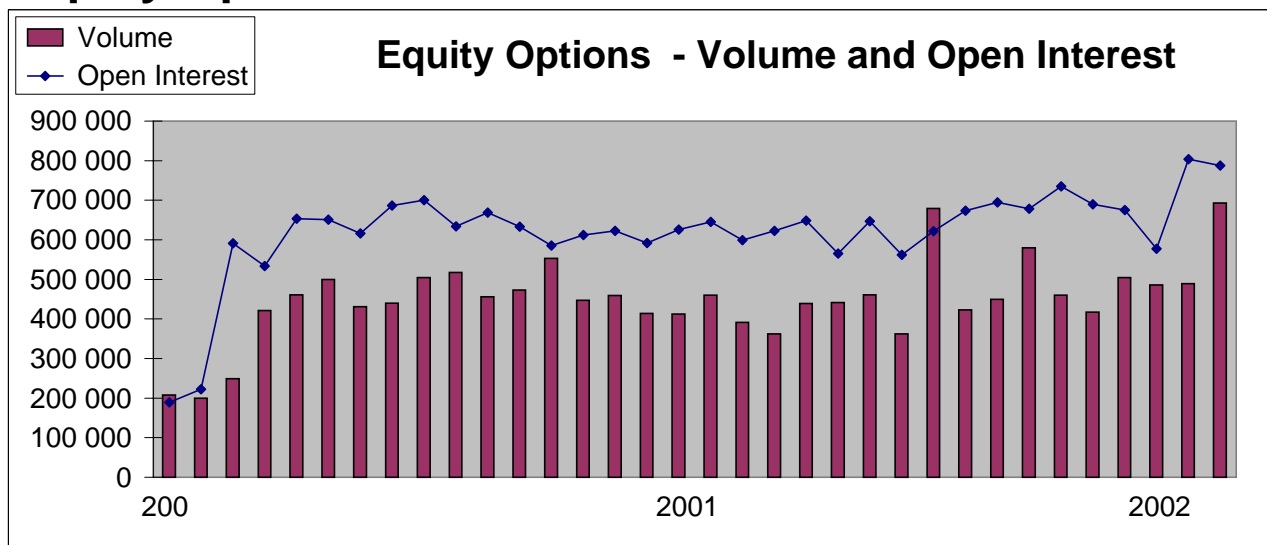
Sectors	Volume	Trade Volume (%)	Net Change Volume Jan-Sept. 2002 / Jan-Oct. 2002 (%)	Average Volume per Sector
Materials	938 687	18,15%	0,36%	49 405
Industrials	566 605	10,95%	-0,20%	70 826
Telecommunications	420 006	8,12%	0,50%	84 001
Consumer Discretionary	92 322	1,78%	-1,48%	15 387
Energy	481 289	9,31%	0,05%	40 107
Financials	1 405 992	27,18%	-1,24%	108 153
Health Care	171 830	3,32%	0,06%	24 547
Technology	947 586	18,32%	0,88%	63 172
Utilities	132 399	2,56%	-0,11%	33 100
Others	15 451	0,30%	1,18%	5 150
Total	5 172 167	100,00%		

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

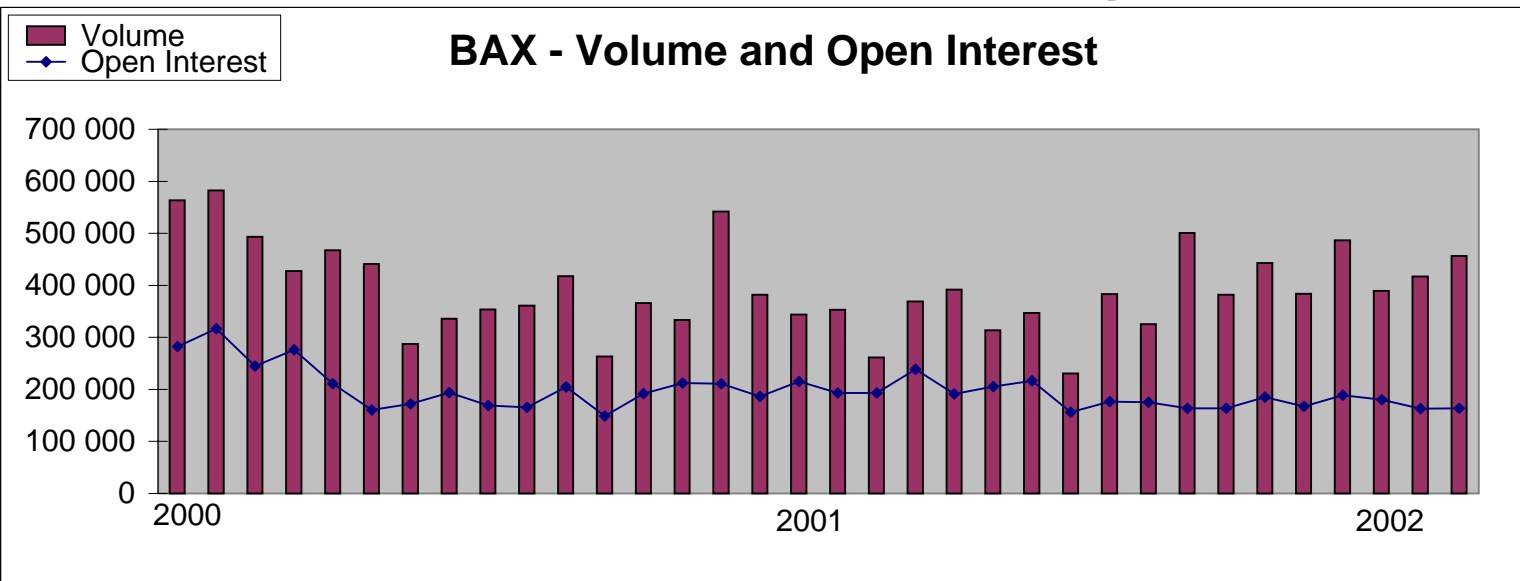
SXF S&P Canada 60 Index Futures



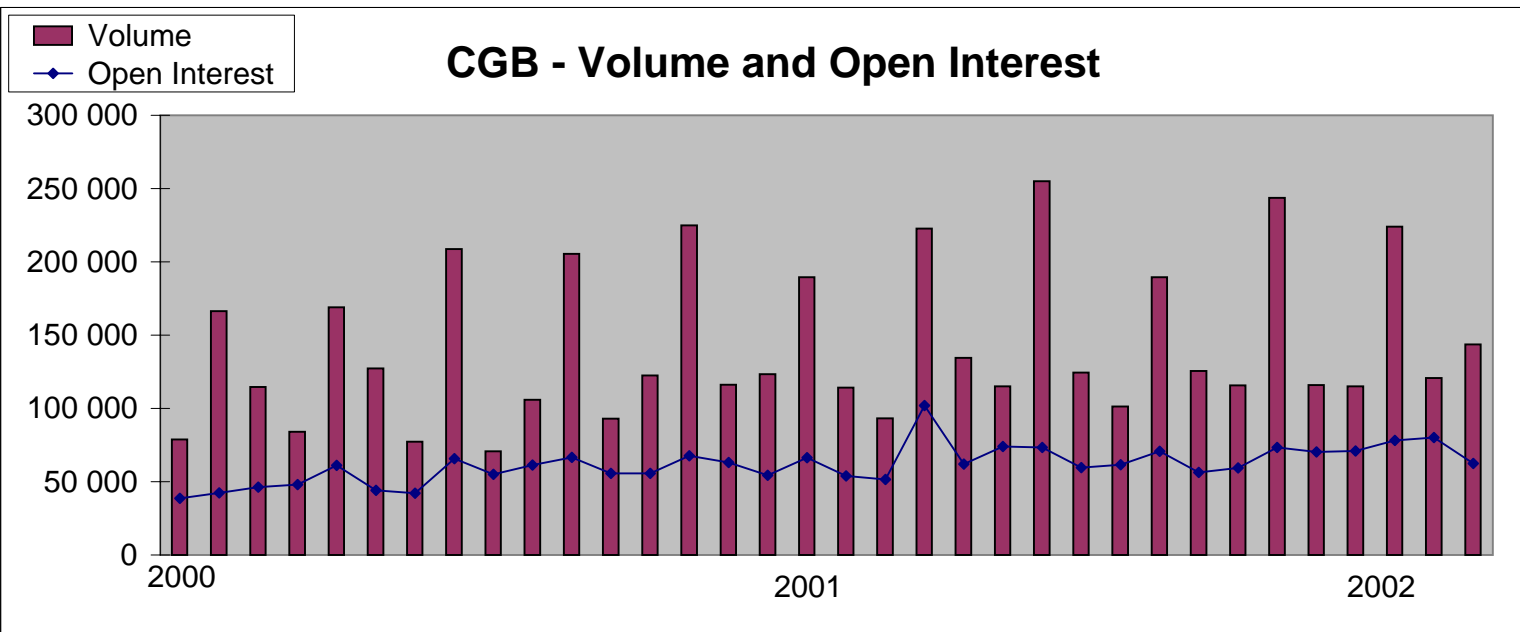
Equity Options



BAX Three-Month Canadian Bankers' Acceptance Futures



CGB Ten-Year Government of Canada Bond Futures



DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS
(As at October 08, 2002)

TEN-YEAR GOVERNMENT OF CANADA BOND FUTURES - CGB

Government of Canada Bonds		Outstanding (CAN \$ million)	September 02	December 02	March 03	June 03
Coupon	Maturity					
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
TOTAL OUTSTANDING DELIVERABLE BONDS			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 (CAN \$ million)	September 02	December 02	March 03	June 03
Coupon	Maturity					
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.