



# Statistics

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**December 2002**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**



**BOURSE DE MONTRÉAL INC. - December 2002**

Interest Rate Derivatives	Monthly Volumes					Year-to-Date Volumes			Month End Open Interest				
	Volume Dec. 2002	Volume Dec. 2001	% variation	Volume Nov. 2002	% variation	Volume Jan-Dec. 2002	Volume Jan-Dec. 2001	% variation	Positions ouvertes Dec. 2002	Positions ouvertes Dec. 2001	% variation	Positions ouvertes Nov. 2002	% variation
BAX	303,148	230,722	31.4%	318,458	-4.8%	4,789,319	4,234,236	13.1%	147,870	156,352	-5%	185,010	-20.1%
OBX	9,900	800	1137.5%	2,250	340.0%	57,950	89,339	-35.1%	17,050	3,602	373%	18,100	-5.8%
CGB	89,482	124,353	-28.0%	218,658	-59.1%	1,803,420	1,835,229	-1.7%	63,542	59,642	7%	71,190	-10.7%
OGB	0	0	N/A	0	N/A	0	12	-100.0%	0	0	N/A	0	N/A
OBK	208	119	N/A	118	N/A	1,696	1,600	6.0%	171	139	N/A	197	N/A
OBV	0	607	-100.0%	0	N/A	504	11,472	-95.6%	0	184	-100%	0	N/A
OBZ	48	441	-92.1%	59	-18.6%	1,574	7,297	-78.4%	48	278	-74%	85	-43.5%
ONX(3)	0	N/A	N/A	205	N/A	6,817	N/A	N/A	400	N/A	N/A	430	-7.0%
<b>Sub Total</b>	<b>402,786</b>	<b>357,042</b>	<b>12.8%</b>	<b>539,748</b>	<b>-25.4%</b>	<b>6,661,280</b>	<b>6,179,185</b>	<b>7.8%</b>	<b>229,081</b>	<b>220,197</b>	<b>4%</b>	<b>275,012</b>	<b>-16.7%</b>
<b>Index Derivatives</b>													
SXF	239,438	144,260	66.0%	76,689	212.2%	1,450,860	1,174,328	23.5%	67,625	53,541	26%	73,136	-7.5%
SXA(2)	3	N/A	N/A	9	N/A	739	N/A	N/A	0	N/A	N/A	3	N/A
SXB(2)	0	N/A	N/A	0	N/A	187	N/A	N/A	0	N/A	N/A	20	-100.0%
SXH(2)	2,936	N/A	N/A	0	N/A	7,071	N/A	N/A	1,375	N/A	N/A	1,375	0.0%
SXY(2)	15	N/A	N/A	0	N/A	85	N/A	N/A	0	N/A	N/A	0	N/A
SXO (Long Term included)	4,047	3,248	24.6%	1,617	150.3%	47,749	35,585	34.2%	4,251	4,609	-8%	5,429	-21.7%
XIU (Long Term included)	20,947	8,996	132.8%	15,737	33.1%	237,325	127,731	85.8%	18,450	8,408	119%	36,036	-100.0%
<b>Sub Total</b>	<b>267,386</b>	<b>156,504</b>	<b>70.8%</b>	<b>94,052</b>	<b>184.3%</b>	<b>1,744,016</b>	<b>1,337,644</b>	<b>30.4%</b>	<b>91,701</b>	<b>66,558</b>	<b>38%</b>	<b>115,999</b>	<b>-20.9%</b>
<b>Equity Derivatives</b>													
FNT	0	0	N/A	0	N/A	0	17,206	-100.0%	0	0	N/A	0	N/A
Equity Options	509,084	355,626	43.2%	542,853	-6.2%	6,086,675	5,099,894	19.3%	723,823	516,008	40%	814,419	-11.1%
LongTerm Options	12,729	6,357	100.2%	15,644	-18.6%	165,802	103,249	60.6%	66,119	46,034	44%	59,069	-100.0%
<b>Sub Total</b>	<b>521,813</b>	<b>361,983</b>	<b>44.2%</b>	<b>558,497</b>	<b>-6.6%</b>	<b>6,252,477</b>	<b>5,220,349</b>	<b>19.8%</b>	<b>789,942</b>	<b>562,042</b>	<b>41%</b>	<b>873,488</b>	<b>-9.6%</b>
<b>TOTAL</b>	<b>1,191,985</b>	<b>875,529</b>	<b>36.1%</b>	<b>1,192,297</b>	<b>0.0%</b>	<b>14,657,773</b>	<b>12,737,178</b>	<b>15.1%</b>	<b>1,110,724</b>	<b>848,797</b>	<b>31%</b>	<b>1,264,499</b>	<b>-12.2%</b>
<b>Sponsored Options</b>													
Société Générale(1)	56,400	N/A	N/A	100,725	-44.0%	842,777	N/A	N/A	226,051	N/A	N/A	200,151	12.9%
<b>TOTAL</b>	<b>56,400</b>	<b>N/A</b>	<b>N/A</b>	<b>100,725</b>	<b>-44.0%</b>	<b>844,833</b>	<b>N/A</b>	<b>N/A</b>	<b>226,051</b>	<b>N/A</b>	<b>N/A</b>	<b>200,151</b>	<b>12.9%</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

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

FNT: Single Stock Futures - Nortel Networks Corporation

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-Dec.)		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>	4,789,319	147,870	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>CGB</b>	1,803,420	63,542	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>	6,817	400	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
<b>TOTAL</b>	<b>6,599,556</b>	<b>211,812</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>	57,950	17,050	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>57,950</b>	<b>17,050</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>	1,696	171	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>	1,574	48	7,297	278	2,874	154	3,775	230	4,047	178	3,679	311
<b>TOTAL</b>	<b>3,774</b>	<b>219</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  
 CGB: Ten-year Government of Canada Bond Futures  
 ONX: 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-Dec.)		2001		2000		1999	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>SXF</b>	1,450,860	67,625	1,174,328	53,541	1,272,244	66,861	262,058	50,419
<b>SXA</b>	739	0	N/A	N/A	N/A	N/A	N/A	N/A
<b>SXB</b>	187	0	N/A	N/A	N/A	N/A	N/A	N/A
<b>SXH</b>	7,071	1,375	N/A	N/A	N/A	N/A	N/A	N/A
<b>SXY</b>	85	0	N/A	N/A	N/A	N/A	N/A	N/A
<b>TOTAL</b>	<b>1,458,942</b>	<b>69,000</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>	47,749	4,251	35,585	4,609	93,998	7,559	42,310	24,815
<b>XIU</b>	237,325	18,450	127,731	8,408	121,757	18,348	N/A	N/A
<b>TOTAL</b>	<b>285,074</b>	<b>22,701</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  
 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-Dec.)		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>	6,086,675	723,823	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>	165,802	66,119	103,249	46,034	107,535	54,037	44,849	18,410	48,097	21,099	47,023	17,605
<b>TOTAL</b>	<b>6,252,477</b>	<b>789,942</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>	842,777	226,051	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 - December 2002

Trading Days	Interest Rate Derivatives		Index and Equity Derivatives		FNT		Sponsored Options	Sect. Indices	ONX
	2002	2001	2002	2001	2002	2001	2002		
Total	251	250	252	251	252	230	234	170	136
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	20	21	21	22	21	22	21	21	21
December	20	19	20	19	20	19	20	20	20

Interest Rate Derivatives	Ave. Daily volume	Daily Ave. Volume	%	Daily Ave. Volume	%	Daily Ave. Volume	Daily Ave. Volume	%	Daily Ave. Volume	%
	Dec. 2002	Dec. 2001	variation	Dec. 2002	variation	Jan-Dec. 2002	Jan-Dec. 2001	variation	Jan-Dec. 2002	variation
BAX	15,157	12,143	24.8%	15,923	-5%	19,081	16,937	12.7%	19,421	-2%
OBX	495	42	1078.6%	113	340%	231	357	-35.3%	208	11%
CGB	4,474	6,545	-31.6%	10,933	-59%	7,185	7,341	-2.1%	7,420	-3%
OGB	0	0	N/A	0	N/A	0	0	N/A	0	N/A
OBK	10	6	N/A	6	N/A	7	0	N/A	6	5%
OBV	0	32	-100.0%	0	N/A	2	6	-68.5%	2	-8%
OBZ	2	23	-92.5%	3	-19%	6	46	-86.3%	7	-5%
ONX(4)	0	N/A	N/A	10	-100%	50	29	72.4%	58	-14%
<b>Sub Total (*)</b>	<b>20,139</b>	<b>18,792</b>	<b>7.2%</b>	<b>26,987</b>	<b>-25%</b>	<b>26,539</b>	<b>24,716</b>	<b>7.4%</b>	<b>27,093</b>	<b>-2%</b>
<b>Index Derivatives</b>										
SXF	11,972	7,593	57.7%	3,652	228%	5,757	4,679	23.0%	5,222	10%
SXA(3)	0	N/A	N/A	0	N/A	4	N/A	N/A	5	-11%
SXB(3)	0	N/A	N/A	0	N/A	1	N/A	N/A	1	-12%
SXH(3)	147	N/A	N/A	0	N/A	42	N/A	N/A	28	51%
SXY(3)	1	N/A	N/A	0	N/A	1	N/A	N/A	0	7%
SXO	202	171	18.3%	77	163%	189	142	33.4%	188	1%
XIU	1,047	473	121.4%	749	40%	942	509	85.0%	933	1%
<b>Sub Total (*)</b>	<b>13,369</b>	<b>8,237</b>	<b>62.3%</b>	<b>4,479</b>	<b>199%</b>	<b>6,921</b>	<b>5,329</b>	<b>29.9%</b>	<b>6,365</b>	<b>9%</b>
<b>Equity Derivatives</b>										
FNT	0	0	N/A	0	N/A	0	75	-100.0%	0	N/A
Equity Options	25,454	18,717	36.0%	25,850	-2%	24,153	20,318	18.9%	24,036	0%
Long Term Options	636	335	90.0%	745	-15%	658	411	60.1%	665	-1%
<b>Sub Total (*)</b>	<b>26,091</b>	<b>19,052</b>	<b>36.9%</b>	<b>27,925</b>	<b>-7%</b>	<b>24,811</b>	<b>20,804</b>	<b>19.3%</b>	<b>24,701</b>	<b>0%</b>
<b>TOTAL (*)</b>	<b>59,599</b>	<b>46,080</b>	<b>29.3%</b>	<b>56,776</b>	<b>5%</b>	<b>58,166</b>	<b>50,850</b>	<b>14.4%</b>	<b>58,042</b>	<b>0%</b>

Sponsored Options										
Société Générale(2)	2,820	N/A	N/A	4,796	-41%	3,602	N/A	N/A	3,675	-2%
<b>TOTAL (*)</b>	<b>2,820</b>	<b>N/A</b>	<b>N/A</b>	<b>5,036</b>	<b>-44%</b>	<b>3,610</b>	<b>N/A</b>	<b>N/A</b>	<b>3,684</b>	<b>-2%</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 - December 2002

	Equity Options	Volume			Value			Transactions			Open Interest Dec. 31, 2002	
		Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total		
1	Abitibi-Consolidated Inc	A	2,624	340	2,964	129,185	30,525	159,710	74	8	82	4,231
2	Barrick Gold Corporation	ABX	22,025	7,126	29,151	1,697,370	5,015,197	6,712,567	1,064	340	1,404	40,364
3	Air Canada	AC	1,340	889	2,229	65,180	124,680	189,860	75	46	121	7,215
4	Aeterna Inc. (Lab) SV	AEL	2,675	362	3,037	549,405	62,140	611,545	476	44	520	2,503
5	Agnico-Eagle Mines Ltd.	AGE	127	90	217	11,805	9,850	21,655	6	3	9	736
6	Agrium Inc.	AGU	2,115	2,158	4,273	447,508	363,470	810,978	222	83	305	14,000
7	Alcan Aluminium Limitee	AL	146	133	279	33,505	34,350	67,855	21	22	43	269
8	Angiotech Pharmaceuticals	ANP	5,080	1,634	6,714	379,600	241,830	621,430	404	131	535	15,475
9	Ati Technologies Inc.	ATY	22,706	5,910	28,616	1,467,090	676,330	2,143,420	1,095	317	1,412	83,214
10	Bombardier Inc.CI.B SV	BBD.B	155	431	586	19,825	152,960	172,785	20	55	75	1,915
11	Cott	BCB	4,763	7,640	12,403	548,485	835,260	1,383,745	416	173	589	27,739
12	BCE Inc.	BCE	3,773	1,429	5,202	8,000,815	360,800	8,361,615	415	175	590	5,401
13	Ballard Power Systems	BLD	6,862	748	7,610	1,392,535	139,535	1,532,070	434	45	479	44,614
14	Bank of Montreal	BMO	626	141	767	71,130	18,070	89,200	52	9	61	1,261
15	Brascan Corp.	BNN	10,604	5,188	15,792	2,406,945	997,395	3,404,340	632	334	966	24,088
16	Bank of Nova-Scotia	BNS			0			0			0	
17	Biomira Inc.	BRA	6,564	7,574	14,138	3,041,950	4,847,017	7,888,967	745	412	1,157	11,341
18	Biovail Corporation	BVF	2,386	930	3,316	117,270	240,925	358,195	125	52	177	7,335
19	CAE Inc.	CAE	104		104	17,040		17,040	13		13	1,058
20	Cascades Inc.	CAS	4,886	3,476	8,362	366,110	1,409,155	1,775,265	302	223	525	6,650
21	Canada Life Finacial	CL	6,941	4,470	11,411	2,241,920	1,045,925	3,287,845	799	414	1,213	11,342
22	Celestica Inc. SV	CLS	5,314	5,362	10,676	1,178,695	628,580	1,807,275	476	232	708	29,563
23	CDN Imperial Bank of Comm.	CM	3,904	619	4,523	758,495	146,515	905,010	278	42	320	4,349
24	Canadian Natural Resources	CNQ	8,416	1,195	9,611	2,365,605	367,660	2,733,265	133	92	225	8,184
25	Canadian National Railway	CNR	3,375	631	4,006	360,060	143,390	503,450	128	47	175	10,256
26	Canadian Pacific Railway	CP	462	202	664	102,760	65,645	168,405	71	38	109	1,176
27	Cognos	CSN	281	35	316	59,945	5,790	65,735	54	10	64	779
28	Canadian Tire Corporation	CTR.A	1,544	152	1,696	123,090	27,095	150,185	59	18	77	1,696
29	Dofasco Inc.	DFS	96	10	106	11,215	2,150	13,365	14	1	15	293
30	The Descartes Systems	DSC	267	182	449	27,630	22,035	49,665	27	17	44	649
31	Domtar Inc.	DTC	6,234	2,596	8,830	1,388,510	522,360	1,910,870	590	186	776	14,203
32	Encana Corporation	ECA	288	175	463	44,465	34,980	79,445	38	13	51	683
33	Enbridge Inc.	ENB			0			0			0	55
34	Exfo electro Optical	EXF	1,518	241	1,759	280,470	58,825	339,295	72	41	113	5,422
35	Fairmont hotels and Resorts	FHR	8,815	2,030	10,845	2,373,050	280,921	2,653,971	762	158	920	10,543
36	Goldcorp Inc.	G	4,520	406	4,926	269,745	40,125	309,870	197	37	234	8,827
37	CGI Inc.(Groupe) CI A SV	GIB.A	565	377	942	68,580	69,300	137,880	70	32	102	720
38	Hurricanes Hydrocarbons CI. A	HHL	301	75	376	35,035	6,525	41,560	45	2	47	489
39	Husky Energy	HSE	1,847	389	2,236	149,990	44,210	194,200	212	51	263	1,823
40	BCE Emergis Inc.	IFM	755	639	1,394	169,090	167,495	336,585	83	98	181	3,010
41	Imperial Oil Limited	IMO	683	171	854	50,345	29,655	80,000	68	20	88	1,552
42	JDS Uniphase Canada Ltd.	JDU	3,431	768	4,199	301,400	158,965	460,365	102	47	149	2,656
43	Loblaw Companies Ltd.	L	217	51	268	13,810	7,850	21,660	16	9	25	286
44	Moore Corporation Ltd.	MCL	481	106	587	39,550	17,285	56,835	25	7	32	1,598
45	MDS Inc.	MDS	4,057	13,028	17,085	711,210	2,827,570	3,538,780	198	212	410	16,978
46	Manulife Financial	MFC	1,169	641	1,810	176,955	207,630	384,585	101	80	181	2,935
47	Magna International CI A	MG.A	1,595	324	1,919	366,030	82,685	448,715	166	32	198	3,324
48	Meridian Gold	MNG	259	7	266	32,100	420	32,520	25	1	26	3,860
49	Methanex Corporation	MX	6,992	4,184	11,176	954,710	779,510	1,734,220	363	170	533	13,674
50	Inco Ltd.	N	3,096	464	3,560	536,215	87,065	623,280	228	39	267	11,684
51	National Bank of Canada	NA	1,142	30	1,172	29,100	6,100	35,200	22	3	25	1,183
52	Nova Chemicals Corp.	NCX	1,185	566	1,751	128,395	95,685	224,080	79	36	115	6,222
53	Noranda Inc.	NRD	88,980	27,764	116,744	4,969,145	1,536,565	6,505,710	3,036	837	3,873	82,993
54	Nortel Networks Corp.	NT	2,697	347	3,044	421,060	92,405	513,465	111	25	136	3,387
55	Nexen Inc.	NXY	3,880	715	4,595	686,265	159,595	845,860	240	54	294	5,443
56	Petro-Canada Com/Var	PCA	1,901	6,032	7,933	627,675	1,257,835	1,885,510	378	240	618	7,540
57	Precision Drilling Corp.	PD	22,544	3,381	25,925	3,344,762	423,515	3,768,277	1,218	219	1,437	34,564
58	Placer Dome Inc.	PDG	520	129	649	46,965	31,075	78,040	37	17	54	928
59	Power Corp du Canada SV	POW	1,594	852	2,446	282,035	98,985	381,020	99	47	146	3,927
60	QLT Phototherapeutics Inc.	QLT	325	2,328	2,653	80,690	109,160	189,850	39	32	71	6,786
61	Rogers Communication CLB	RCLB	3,858	1,733	5,591	954,345	303,880	1,258,225	376	210	586	5,232
62	Research In Motion	RIM	16,906	15,459	32,365	3,662,545	925,480	4,588,025	566	257	823	67,923
63	Royal Bank of Canada	RY	1,249	243	1,492	113,185	53,090	166,275	22	12	34	3,123
64	Shaw Communications	SJR	3,849	945	4,794	470,396	183,180	653,576	192	81	273	10,041
65	Sun Life Financial	SLC	10,043	757	10,800	541,290	89,435	630,725	278	59	337	8,971
66	Suncor Energy Inc.	SU	3,300	1,001	4,301	525,455	136,835	662,290	289	75	364	5,984
67	Telus Corp.	T	413	560	973	38,570	81,670	120,240	31	47	78	1,471
68	TransAlta Corporation	TA	15,966	6,062	22,028	2,757,385	695,890	3,453,275	883	265	1,148	35,345
69	Toronto-Dominion Bank	TD	282	70	352	51,085	12,050	63,135	32	3	35	1,365
70	Canadian Pacific Ships	TEU	609	472	1,081	194,937	318,930	513,867	121	39	160	1,773
71	Talisman Energy Inc.	TLM	1,014	329	1,343	132,980	87,675	220,655	41	14	55	4,368
72	Thomson Corporation	TOC	5,472	915	6,387	433,140	66,505	499,645	189	32	221	18,452
73	TransCan Pipe Ltd.	TRP	10		10	750		750	2		2	66
74	Trizec Canada	TZC	526	165	691	26,490	31,525	58,015	46	15	61	778
75	Zarlink Semiconductor	ZL										
	<b>Sous - total</b>		<b>365,249</b>	<b>156,584</b>	<b>521,813</b>	<b>56,472,073</b>	<b>30,234,715</b>	<b>86,706,788</b>	<b>20,318</b>	<b>7,237</b>	<b>27,555</b>	<b>789,883</b>

NOTE : Long term Options included in the volume

(\*) the difference between the total open interest on this page (789.883) and the open interest on page "volumes & OI" (789.942) is due to Shire Leaps OI (59), non present on this list

**Bourse de Montréal Inc. - Monthly Options Summary - December 2002**

Futures/Bond/Index/iUnits			Volume			Value			Transactions			Open Interest	
			Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total	Dec. 31, 2002	
1	CGB Options	CGB Options	OGB	0	0	0	0	0	0	0	0	0	
2	BAX Options	BAX Options	OBX	5,550	4,350	9,900	3,552,500	1,740,625	5,293,125	36	34	70	17,050
3	Cda Bond Options	JN 2021 9.75	OBK	175	33	208	96,015	9,205	105,220	60	9	69	171
4	Cda Bond Options	MR 2011 9	OBZ	31	17	48	51,510	7,065	58,575	10	6	16	48
			<b>Bond Options Total</b>										
5	S+P/CDA 60 Index	S+P/CDA 60 Index	SXO	1,988	2,059	4,047	2,469,315	2,204,065	4,673,380	111	148	259	4,251
6	Units S&P/TSE 60 fund	i60 Units	XIU	5,197	15,750	20,947	1,497,279	1,621,435	3,118,714	215	174	389	18,450
<b>Sub Total</b>				<b>12,735</b>	<b>22,159</b>	<b>34,894</b>	<b>7,519,094</b>	<b>5,566,125</b>	<b>13,085,219</b>	<b>362</b>	<b>356</b>	<b>718</b>	<b>39,751</b>
<b>Grand Total</b>				<b>377,984</b>	<b>178,743</b>	<b>556,707</b>	<b>63,991,167</b>	<b>35,800,840</b>	<b>99,792,007</b>	<b>20,680</b>	<b>7,593</b>	<b>28,273</b>	<b>829,634</b>

*NOTE : Leaps included and Sponsored Options excluded from the volume*

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

### December 2002

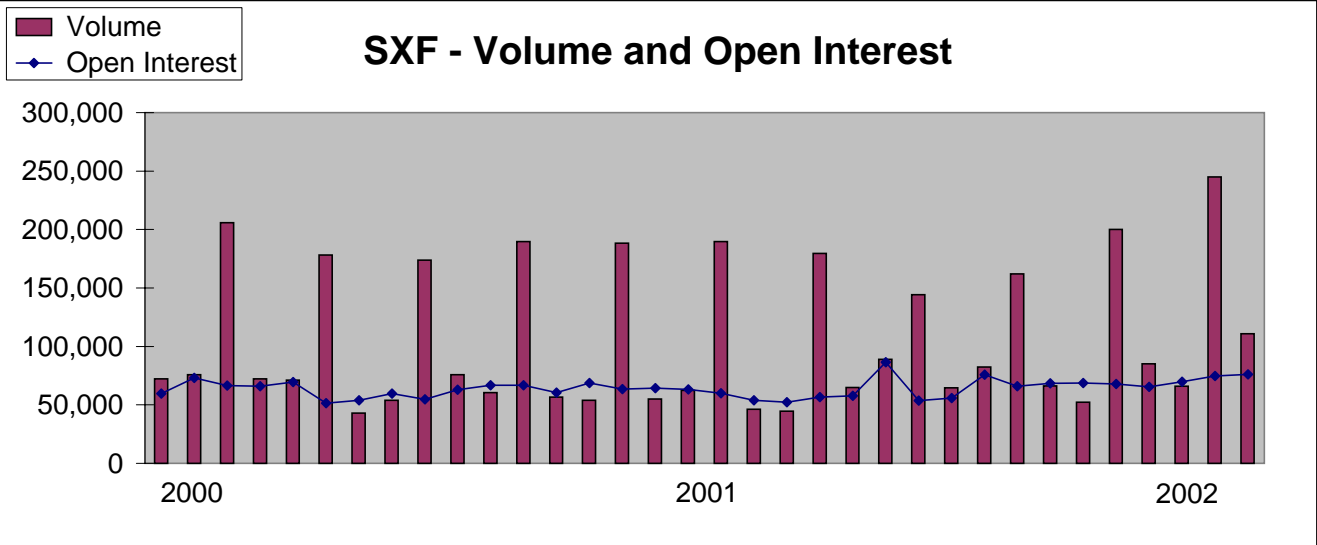
Sectors	Volume December	Trade Volume (%)	Volume November	Change Volume Dec. 02 - Nov. 02 (%)	Average Volume per Sector
Materials	94,945	18.20%	104,410	-9.07%	5,585
Industrials	53,600	10.27%	52,467	2.16%	6,700
Telecommunications	21,573	4.13%	28,185	-23.46%	5,398
Consumer Discretionary	6,720	1.29%	18,658	-63.98%	1,344
Energy	43,518	8.34%	33,487	29.95%	4,352
Financials	123,698	23.71%	139,412	-11.27%	10,308
Health Care	17,450	3.34%	11,800	47.88%	3,490
Technology	147,701	28.31%	157,551	-6.25%	13,427
Utilities	7,823	1.50%	10,303	-24.07%	2,608
Consumer Staples	4,785	0.92%	2,224	115.15%	2,393
<b>Total</b>	<b>521,813</b>	<b>100.00%</b>			

### January to December 2002

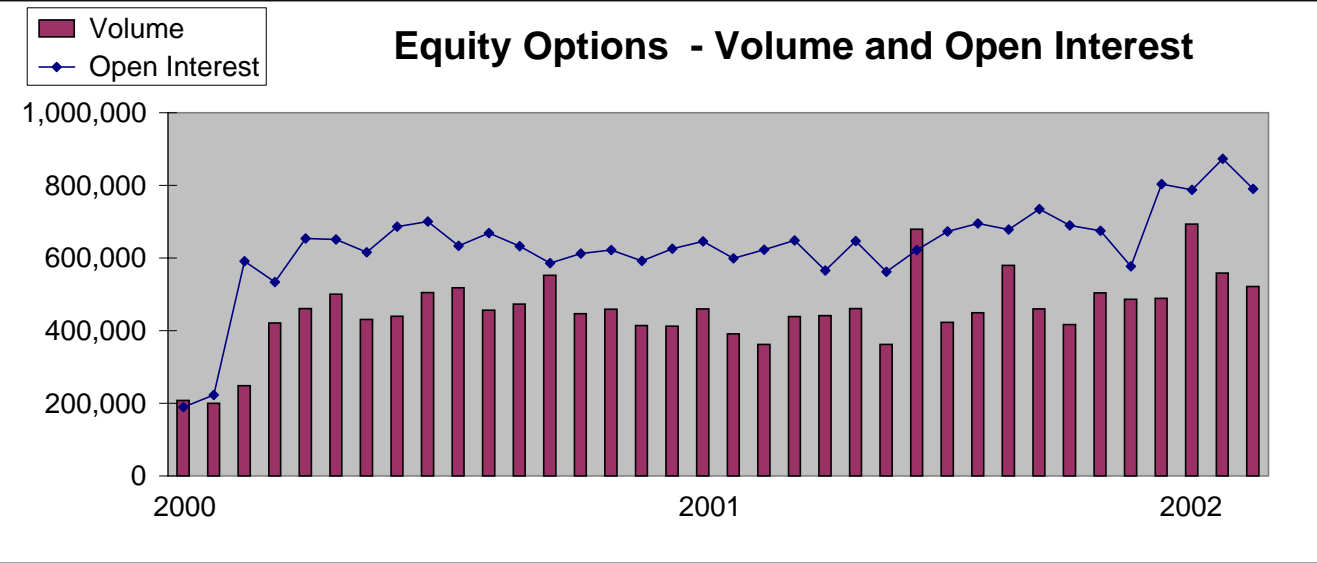
Sectors	Volume Jan-Dec.	Trade Volume (%)	Volume Jan-Nov.	Change Volume Jan-Dec. 2002 / Jan-Nov. 2002	Average Volume per Sector
Materials	1,138,042	18.20%	1,043,097	9.10%	59,897
Industrials	673,144	10.77%	619,504	8.66%	84,143
Telecommunications	469,564	7.51%	448,191	4.77%	93,957
Consumer Discretionary	117,700	1.88%	110,980	6.06%	19,617
Energy	558,783	8.94%	515,265	8.45%	46,565
Financials	1,669,207	26.70%	1,545,349	8.01%	128,401
Health Care	201,080	3.22%	183,630	9.50%	28,726
Technology	1,252,838	20.04%	1,105,137	13.36%	83,523
Utilities	149,659	2.39%	141,836	5.52%	37,415
Others	22,460	0.36%	17,675	27.07%	7,487
<b>Total</b>	<b>6,252,477</b>	<b>100.00%</b>			

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

# SXF S&P Canada 60 Index Futures

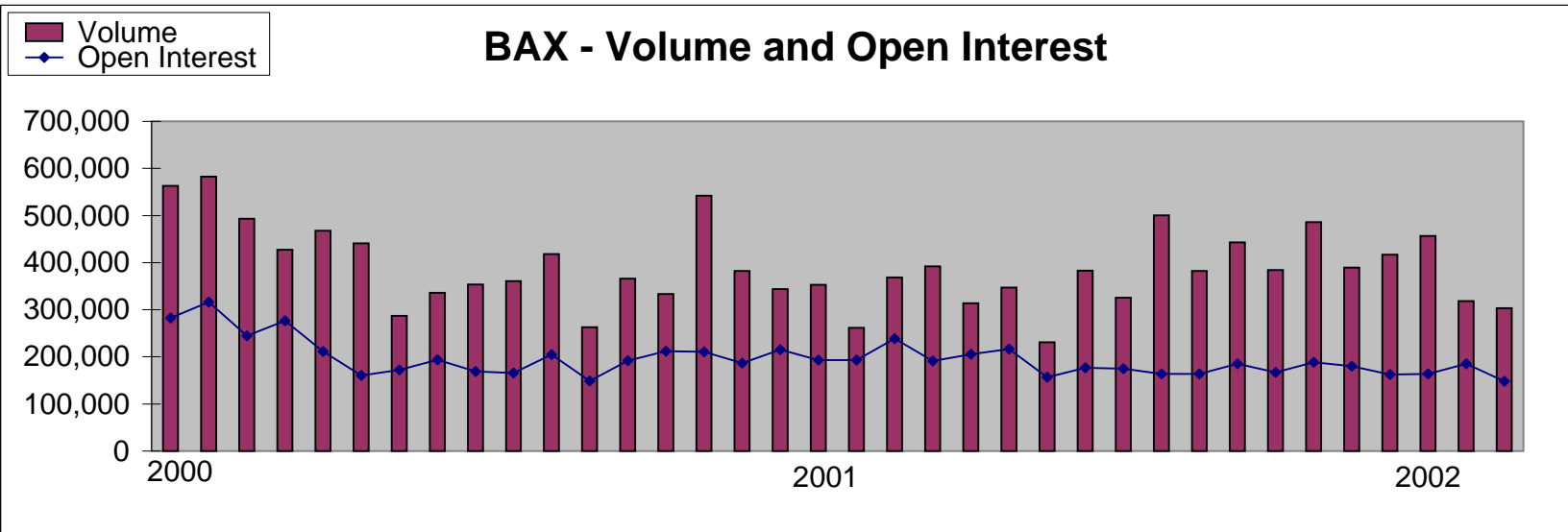


# Equity Options

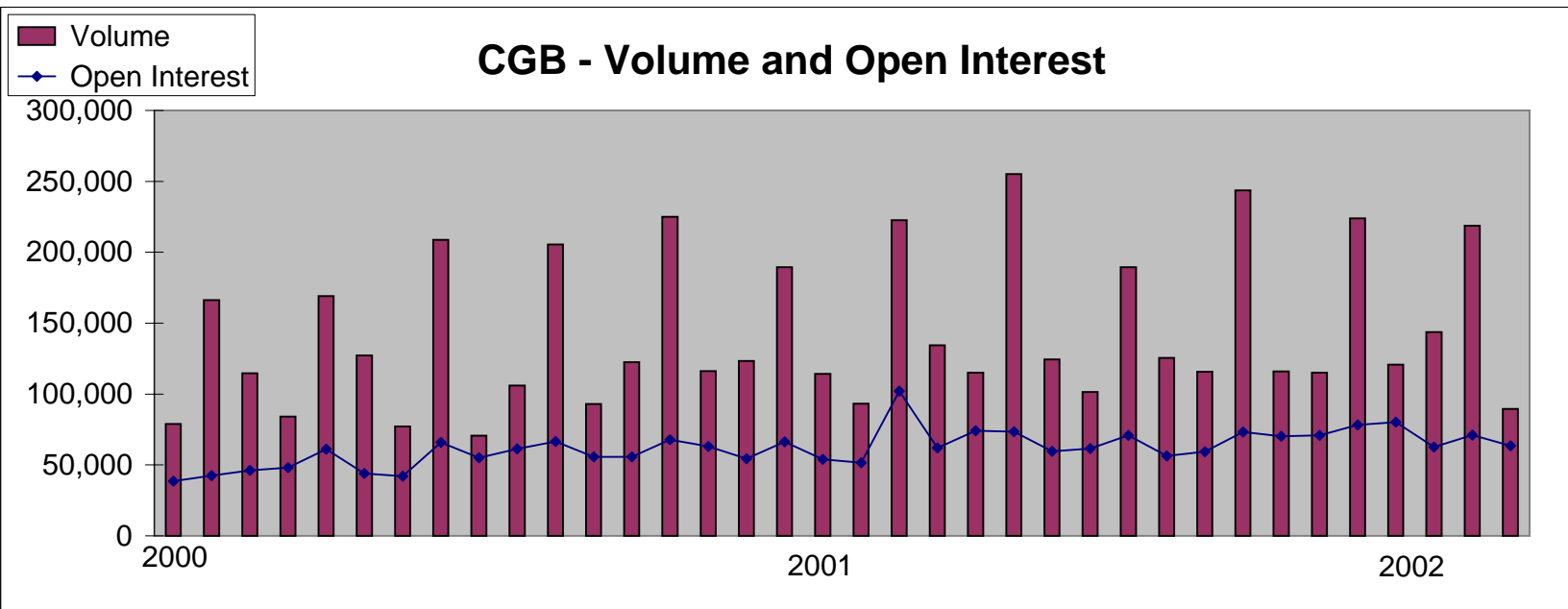




# BAX Three-Month Canadian Bankers' Acceptance Futures



# CGB Ten-Year Government of Canada Bond Futures



**DELIVERABLE BOND ISSUES AND THEIR CONVERSION FACTORS**  
**(As at December 12, 2002)**

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

<b>Government of Canada Bonds</b>		<b>Outstanding</b>	<b>Dec-02</b>	<b>March 03</b>	<b>June 03</b>	<b>Sept-03</b>
<b>Coupon</b>	<b>Maturity</b>	<b>(CAN \$ million)</b>				
6%	June 1, 2011	15,000	1.0000	0.9999	1.0000	S/O
5 ¼%	June 1, 2012	11,600	0.9463	0.9473	0.9484	0.9494
<b>TOTAL OUTSTANDING DELIVERABLE BONDS</b>			26,600	26,600	26,600	11,600

**(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.*