

MONTRÉAL EXCHANGE

# Statistics



**Sep 2005**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Sep 2005	Sep 2004	% CHG	Aug 2005	% CHG	2005	2004	% CHG	Total 2004	Sep 2005	Sep 2004	% CHG	Aug 2005	% CHG	Sep 2005	YTD 2005
<b>Short-Term Interest Rate Futures</b>																
BAX	1,267,075	687,101	84.4%	1,006,789	25.9%	8,630,935	5,489,421	57.2%	7,765,060	292,046	189,351	54.2%	407,654	-28.4%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	0	74	-100.0%	0		7	1,652	-99.6%	2,093	0	81	-100.0%	0		0	0
<b>Total</b>	<b>1,267,075</b>	<b>687,175</b>	<b>84.4%</b>	<b>1,006,789</b>	<b>25.9%</b>	<b>8,630,942</b>	<b>5,491,073</b>	<b>57.2%</b>	<b>7,767,153</b>	<b>292,046</b>	<b>189,432</b>	<b>54.2%</b>	<b>407,654</b>	<b>-28.4%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>51,149</b>	<b>19,520</b>	<b>162.0%</b>	<b>24,390</b>	<b>109.7%</b>	<b>301,695</b>	<b>215,787</b>	<b>39.8%</b>	<b>265,937</b>	<b>61,823</b>	<b>28,320</b>	<b>118.3%</b>	<b>90,520</b>	<b>-31.7%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	2,754	17,376	-84.2%	8,603	-68.0%	95,043	158,783	-40.1%	218,069	4,066	6,285	-35.3%	10,734	-62.1%	0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	349,087	207,641	68.1%	602,845	-42.1%	3,373,464	2,103,739	60.4%	3,005,359	114,794	133,894	-14.3%	160,047	-28.3%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>351,841</b>	<b>225,017</b>	<b>56.4%</b>	<b>611,448</b>	<b>-42.5%</b>	<b>3,468,507</b>	<b>2,262,522</b>	<b>53.3%</b>	<b>3,223,428</b>	<b>118,860</b>	<b>140,179</b>	<b>-15.2%</b>	<b>170,781</b>	<b>-30.4%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>Index Futures</b>																
SXF	369,818	270,730	36.6%	98,111	276.9%	1,641,423	1,436,543	14.3%	1,906,038	124,218	94,333	31.7%	125,886	-1.3%	0	0
SXM	0	0		0		0	0		0	0		0		0	0	
SEG	0	0		0		0	0		0	0		0		0	0	
SDV	0	0		0		0	0		0	0		0		0	0	
SMJ	0	0		0		0	0		0	0		0		0	0	
SCF	0	0		0		0	0		0	0		0		0	0	
SXA	130	34	282.4%	889	-85.4%	7,439	361	1960.7%	774	773	0		887	-12.9%	0	0
SXB	0	87	-100.0%	0		64	161	-60.2%	186	0	25	-100.0%	0		0	0
SXH	0	0		0		148	608	-75.7%	726	0	0		0		0	0
SXY	878	0		218	302.8%	11,859	484	2350.2%	2,524	30	0		180	-83.3%	0	0
SXK	0	0		0		0	0		0	0		0		0	0	
SXU	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>370,826</b>	<b>270,851</b>	<b>36.9%</b>	<b>99,218</b>	<b>273.7%</b>	<b>1,660,933</b>	<b>1,438,157</b>	<b>15.5%</b>	<b>1,910,248</b>	<b>125,021</b>	<b>94,358</b>	<b>32.5%</b>	<b>126,953</b>	<b>-1.5%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	4,062	4,688	-13.4%	2,180	86.3%	17,396	30,117	-42.2%	38,892	3,710	6,181	-40.0%	4,562	-18.7%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>4,062</b>	<b>4,688</b>	<b>-13.4%</b>	<b>2,180</b>	<b>86.3%</b>	<b>17,396</b>	<b>30,117</b>	<b>-42.2%</b>	<b>38,892</b>	<b>3,710</b>	<b>6,181</b>	<b>-40.0%</b>	<b>4,562</b>	<b>-18.7%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>53,155</b>	<b>31,445</b>	<b>69.0%</b>	<b>48,009</b>	<b>10.7%</b>	<b>485,161</b>	<b>426,438</b>	<b>13.8%</b>	<b>599,807</b>	<b>212,021</b>	<b>142,289</b>	<b>49.0%</b>	<b>189,810</b>	<b>11.7%</b>	<b>0</b>	<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>ETF Options</b>	<b>78,230</b>	<b>19,039</b>	<b>310.9%</b>	<b>53,591</b>	<b>46.0%</b>	<b>433,476</b>	<b>190,448</b>	<b>127.6%</b>	<b>297,654</b>	<b>100,590</b>	<b>34,554</b>	<b>191.1%</b>	<b>94,865</b>	<b>6.0%</b>	<b>0</b>	<b>0</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>Equity Options</b>	<b>852,939</b>	<b>502,896</b>	<b>69.6%</b>	<b>839,337</b>	<b>1.6%</b>	<b>6,213,252</b>	<b>5,924,399</b>	<b>4.9%</b>	<b>7,712,011</b>	<b>1,066,905</b>	<b>794,535</b>	<b>34.3%</b>	<b>1,019,975</b>	<b>4.6%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>69</b>	<b>0</b>		<b>0</b>		<b>69</b>	<b>0</b>		<b>0</b>	<b>68</b>		<b>0</b>		<b>0</b>	<b>0</b>	
<b>Total Futures</b>	<b>1,989,742</b>	<b>1,183,043</b>	<b>68.2%</b>	<b>1,717,455</b>	<b>15.9%</b>	<b>13,760,382</b>	<b>9,191,752</b>	<b>49.7%</b>	<b>12,900,829</b>	<b>535,927</b>	<b>423,969</b>	<b>26.4%</b>	<b>705,388</b>	<b>-24.0%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,039,604</b>	<b>577,588</b>	<b>80.0%</b>	<b>967,507</b>	<b>7.5%</b>	<b>7,451,049</b>	<b>6,787,189</b>	<b>9.8%</b>	<b>8,914,301</b>	<b>1,445,117</b>	<b>1,005,879</b>	<b>43.7%</b>	<b>1,399,732</b>	<b>3.2%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>3,029,346</b>	<b>1,760,631</b>	<b>72.1%</b>	<b>2,684,962</b>	<b>12.8%</b>	<b>21,211,431</b>	<b>15,978,941</b>	<b>32.7%</b>	<b>21,815,130</b>	<b>1,981,044</b>	<b>1,429,848</b>	<b>38.5%</b>	<b>2,105,120</b>	<b>-5.9%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2005	Sep 2004	% CHG	Aug 2005	% CHG	2005	2004	% CHG	Total 2004
<b>Short-Term Interest Rate Futures</b>									
BAX	60,337	32,719	84.4%	45,763	31.8%	45,598	28,901	57.8%	41,118
CRA	0	0		0		0	0		0
Others	0	4	-100.0%	0		0	9	-100.0%	11
<b>Total</b>	<b>60,337</b>	<b>32,723</b>	<b>84.4%</b>	<b>45,763</b>	<b>31.8%</b>	<b>45,598</b>	<b>28,910</b>	<b>57.7%</b>	<b>41,129</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,436</b>	<b>930</b>	<b>161.9%</b>	<b>1,109</b>	<b>119.7%</b>	<b>1,594</b>	<b>1,136</b>	<b>40.3%</b>	<b>1,404</b>
<b>Bond Futures</b>									
CGZ	131	827	-84.2%	391	-66.5%	507	841	-39.7%	1,157
CGF	0	0		0		0	0		0
CGB	16,623	9,888	68.1%	27,402	-39.3%	17,826	11,174	59.5%	15,996
LGB	0	0		0		0	0		0
<b>Total</b>	<b>16,754</b>	<b>10,715</b>	<b>56.4%</b>	<b>27,793</b>	<b>-39.7%</b>	<b>18,333</b>	<b>12,015</b>	<b>52.6%</b>	<b>17,153</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Index Futures</b>									
SXF	17,610	12,892	36.6%	4,460	294.8%	8,569	7,424	15.4%	9,915
SXM	0	0		0		0	0		0
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	0		0		0	0		0
SXA	6	2	200.0%	40	-85.0%	39	2	1850.0%	2
SXB	0	4	-100.0%	0		0	1	-100.0%	1
SXH	0	0		0		1	3	-66.7%	4
SXY	42	0		10	320.0%	63	3	2000.0%	13
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>17,658</b>	<b>12,898</b>	<b>36.9%</b>	<b>4,510</b>	<b>291.5%</b>	<b>8,672</b>	<b>7,433</b>	<b>16.7%</b>	<b>9,935</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	193	223	-13.5%	99	94.9%	92	159	-42.1%	206
SXV	0	0		0		0	0		0
<b>Total</b>	<b>193</b>	<b>223</b>	<b>-13.5%</b>	<b>99</b>	<b>94.9%</b>	<b>92</b>	<b>159</b>	<b>-42.1%</b>	<b>206</b>
<b>Other Options</b>	<b>2,531</b>	<b>1,497</b>	<b>69.1%</b>	<b>2,182</b>	<b>16.0%</b>	<b>2,573</b>	<b>2,244</b>	<b>14.7%</b>	<b>3,160</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Options</b>	<b>3,724</b>	<b>907</b>	<b>310.6%</b>	<b>2,436</b>	<b>52.9%</b>	<b>2,278</b>	<b>1,002</b>	<b>127.3%</b>	<b>1,564</b>
<b>Share Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>Equity Options</b>	<b>40,616</b>	<b>23,947</b>	<b>69.6%</b>	<b>38,152</b>	<b>6.5%</b>	<b>32,839</b>	<b>31,241</b>	<b>5.1%</b>	<b>40,714</b>
<b>Currency Options - USX</b>	<b>14</b>	<b>0</b>		<b>0</b>		<b>2</b>	<b>0</b>		<b>0</b>
<b>Total Futures</b>	<b>94,749</b>	<b>56,336</b>	<b>68.2%</b>	<b>78,066</b>	<b>21.4%</b>	<b>72,603</b>	<b>48,358</b>	<b>50.1%</b>	<b>68,217</b>
<b>Total Options</b>	<b>49,514</b>	<b>27,504</b>	<b>80.0%</b>	<b>43,978</b>	<b>12.6%</b>	<b>39,378</b>	<b>35,782</b>	<b>10.0%</b>	<b>47,048</b>
<b>GRAND TOTAL</b>	<b>144,263</b>	<b>83,840</b>	<b>72.1%</b>	<b>122,044</b>	<b>18.2%</b>	<b>111,981</b>	<b>84,140</b>	<b>33.1%</b>	<b>115,265</b>

# Listed Products

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## SHORT-TERM INTEREST RATE DERIVATIVES

**BAX** — Three-Month Canadian Bankers' Acceptance Futures

**CRA** — Three-Month CORRA Futures (CRA)

**OBX** — Options on Three-Month Canadian Bankers' Acceptance Futures

## BOND DERIVATIVES

**CGZ** — Two-Year Government of Canada Bond Futures

**CGF** — Five-Year Government of Canada Bond Futures

**CGB** — Ten-Year Government of Canada Bond Futures

**LGB** — 30-Year Government of Canada Bond Futures

**OGB** — Options on Ten-Year Government of Canada Bond Futures

## INDEX DERIVATIVES

**SXF** — S&P/TSX 60 Index Standard Futures

**SXM** — S&P/TSX 60 Index Mini Futures

**SEG** — S&P/TSX 60 ESG Index Futures

**SMJ** — S&P/IX International Cannabis Index Futures

**SCF** — S&P/TSX Composite Index Mini Futures

**SXA** — S&P/TSX Global Gold Index Futures

**SXB** — S&P/TSX Capped Financials Index Futures

**SXH** — S&P/TSX Capped Information Technology Index Futures

**SXY** — S&P/TSX Capped Energy Index Futures

**SXO** — S&P/TSX 60 Index Options (Multiplier 100)

**SXO1** — S&P/TSX 60 Index Mini Options (Multiplier 10)

**EMF** — FTSE Emerging Markets Index Futures

**SXK** — S&P/TSX Composite Index Banks (Industry Group) Futures

**SXJ** — S&P/TSX Composite Index Banks (Industry Group) Options

**SXU** — S&P/TSX Capped Utilities Index Futures

**SXV** — S&P/TSX Capped Utilities Index Options

## CURRENCY OPTIONS

**USX** — Options on the US dollar

## ETF FUTURES

## ETF OPTIONS

## EQUITY OPTIONS

## SHARE FUTURES

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