

MONTRÉAL EXCHANGE

# Statistics



**Oct 2005**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Oct 2005	Oct 2004	% CHG	Sep 2005	% CHG	2005	2004	% CHG	Total 2004	Oct 2005	Oct 2004	% CHG	Sep 2005	% CHG	Oct 2005	YTD 2005
<b>Short-Term Interest Rate Futures</b>																
BAX	745,295	666,137	11.9%	1,267,075	-41.2%	9,376,230	6,155,558	52.3%	7,765,060	320,789	255,751	25.4%	292,046	9.8%	0	0
CRA	0	0		0		0	0		0	0	0		0		0	0
Others	0	389	-100.0%	0		7	2,041	-99.7%	2,093	0	427	-100.0%	0		0	0
<b>Total</b>	<b>745,295</b>	<b>666,526</b>	<b>11.8%</b>	<b>1,267,075</b>	<b>-41.2%</b>	<b>9,376,237</b>	<b>6,157,599</b>	<b>52.3%</b>	<b>7,767,153</b>	<b>320,789</b>	<b>256,178</b>	<b>25.2%</b>	<b>292,046</b>	<b>9.8%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>45,700</b>	<b>11,811</b>	<b>286.9%</b>	<b>51,149</b>	<b>-10.7%</b>	<b>347,395</b>	<b>227,598</b>	<b>52.6%</b>	<b>265,937</b>	<b>81,698</b>	<b>38,620</b>	<b>111.5%</b>	<b>61,823</b>	<b>32.1%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	9,025	8,427	7.1%	2,754	227.7%	104,068	167,210	-37.8%	218,069	3,818	5,958	-35.9%	4,066	-6.1%	0	0
CGF	0	0		0		0	0		0	0	0		0		0	0
CGB	314,835	197,313	59.6%	349,087	-9.8%	3,688,299	2,301,052	60.3%	3,005,359	161,595	138,478	16.7%	114,794	40.8%	0	0
LGB	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>323,860</b>	<b>205,740</b>	<b>57.4%</b>	<b>351,841</b>	<b>-8.0%</b>	<b>3,792,367</b>	<b>2,468,262</b>	<b>53.6%</b>	<b>3,223,428</b>	<b>165,413</b>	<b>144,436</b>	<b>14.5%</b>	<b>118,860</b>	<b>39.2%</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>0</b>
<b>Index Futures</b>																
SXF	136,587	93,519	46.1%	369,818	-63.1%	1,778,010	1,530,062	16.2%	1,906,038	133,235	108,150	23.2%	124,218	7.3%	0	0
SXM	0	0		0		0	0		0	0	0		0		0	0
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	0	0		0		0	0		0	0	0		0		0	0
SMJ	0	0		0		0	0		0	0	0		0		0	0
SCF	0	0		0		0	0		0	0	0		0		0	0
SXA	790	9	8677.8%	130	507.7%	8,229	370	2124.1%	774	493	1	49200.0%	773	-36.2%	0	0
SXB	12	25	-52.0%	0		76	186	-59.1%	186	0	0		0		0	0
SXH	24	50	-52.0%	0		172	658	-73.9%	726	0	50	-100.0%	0		0	0
SXY	546	60	810.0%	878	-37.8%	12,405	544	2180.3%	2,524	0	50	-100.0%	30	-100.0%	0	0
SXK	0	0		0		0	0		0	0	0		0		0	0
SXU	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>137,959</b>	<b>93,663</b>	<b>47.3%</b>	<b>370,826</b>	<b>-62.8%</b>	<b>1,798,892</b>	<b>1,531,820</b>	<b>17.4%</b>	<b>1,910,248</b>	<b>133,728</b>	<b>108,251</b>	<b>23.5%</b>	<b>125,021</b>	<b>7.0%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	5,273	4,052	30.1%	4,062	29.8%	22,669	34,169	-33.7%	38,892	4,272	5,009	-14.7%	3,710	15.1%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>5,273</b>	<b>4,052</b>	<b>30.1%</b>	<b>4,062</b>	<b>29.8%</b>	<b>22,669</b>	<b>34,169</b>	<b>-33.7%</b>	<b>38,892</b>	<b>4,272</b>	<b>5,009</b>	<b>-14.7%</b>	<b>3,710</b>	<b>15.1%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>59,231</b>	<b>40,174</b>	<b>47.4%</b>	<b>53,155</b>	<b>11.4%</b>	<b>544,392</b>	<b>466,612</b>	<b>16.7%</b>	<b>599,807</b>	<b>237,510</b>	<b>163,421</b>	<b>45.3%</b>	<b>212,021</b>	<b>12.0%</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>0</b>
<b>ETF Options</b>	<b>76,068</b>	<b>18,902</b>	<b>302.4%</b>	<b>78,230</b>	<b>-2.8%</b>	<b>509,544</b>	<b>209,350</b>	<b>143.4%</b>	<b>297,654</b>	<b>90,247</b>	<b>42,649</b>	<b>111.6%</b>	<b>100,590</b>	<b>-10.3%</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>0</b>
<b>Equity Options</b>	<b>926,650</b>	<b>610,808</b>	<b>51.7%</b>	<b>852,939</b>	<b>8.6%</b>	<b>7,139,902</b>	<b>6,535,207</b>	<b>9.3%</b>	<b>7,712,011</b>	<b>1,019,815</b>	<b>800,600</b>	<b>27.4%</b>	<b>1,066,905</b>	<b>-4.4%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>1,371</b>	<b>0</b>		<b>69</b>	<b>1887.0%</b>	<b>1,440</b>	<b>0</b>		<b>0</b>	<b>1,037</b>	<b>0</b>		<b>68</b>	<b>1425.0%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>1,207,114</b>	<b>965,929</b>	<b>25.0%</b>	<b>1,989,742</b>	<b>-39.3%</b>	<b>14,967,496</b>	<b>10,157,681</b>	<b>47.4%</b>	<b>12,900,829</b>	<b>619,930</b>	<b>508,865</b>	<b>21.8%</b>	<b>535,927</b>	<b>15.7%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,114,293</b>	<b>685,747</b>	<b>62.5%</b>	<b>1,039,604</b>	<b>7.2%</b>	<b>8,565,342</b>	<b>7,472,936</b>	<b>14.6%</b>	<b>8,914,301</b>	<b>1,434,579</b>	<b>1,050,299</b>	<b>36.6%</b>	<b>1,445,117</b>	<b>-0.7%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>2,321,407</b>	<b>1,651,676</b>	<b>40.5%</b>	<b>3,029,346</b>	<b>-23.4%</b>	<b>23,532,838</b>	<b>17,630,617</b>	<b>33.5%</b>	<b>21,815,130</b>	<b>2,054,509</b>	<b>1,559,164</b>	<b>31.8%</b>	<b>1,981,044</b>	<b>3.7%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Oct 2005	Oct 2004	% CHG	Sep 2005	% CHG	2005	2004	% CHG	Total 2004
<b>Short-Term Interest Rate Futures</b>									
BAX	37,265	33,307	11.9%	60,337	-38.2%	44,765	29,342	52.6%	37,006
CRA	0	0		0		0	0		0
Others	0	19	-100.0%	0		0	10	-100.0%	10
<b>Total</b>	<b>37,265</b>	<b>33,326</b>	<b>11.8%</b>	<b>60,337</b>	<b>-38.2%</b>	<b>44,765</b>	<b>29,352</b>	<b>52.5%</b>	<b>37,016</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>2,285</b>	<b>591</b>	<b>286.6%</b>	<b>2,436</b>	<b>-6.2%</b>	<b>1,663</b>	<b>1,081</b>	<b>53.8%</b>	<b>1,264</b>
<b>Bond Futures</b>									
CGZ	451	421	7.1%	131	244.3%	501	799	-37.3%	1,042
CGF	0	0		0		0	0		0
CGB	15,742	9,866	59.6%	16,623	-5.3%	17,618	11,043	59.5%	14,397
LGB	0	0		0		0	0		0
<b>Total</b>	<b>16,193</b>	<b>10,287</b>	<b>57.4%</b>	<b>16,754</b>	<b>-3.3%</b>	<b>18,119</b>	<b>11,842</b>	<b>53.0%</b>	<b>15,439</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	6,829	4,676	46.0%	17,610	-61.2%	8,395	7,149	17.4%	8,923
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	40	0		6	566.7%	39	2	1850.0%	2
SXB	1	1	0.0%	0		0	1	-100.0%	1
SXH	1	2	-50.0%	0		1	3	-66.7%	3
SXY	27	3	800.0%	42	-35.7%	59	3	1866.7%	12
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>6,898</b>	<b>4,682</b>	<b>47.3%</b>	<b>17,658</b>	<b>-60.9%</b>	<b>8,494</b>	<b>7,158</b>	<b>18.7%</b>	<b>8,941</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	264	203	30.0%	193	36.8%	109	163	-33.1%	185
SXV	0	0		0		0	0		0
<b>Total</b>	<b>264</b>	<b>203</b>	<b>30.0%</b>	<b>193</b>	<b>36.8%</b>	<b>109</b>	<b>163</b>	<b>-33.1%</b>	<b>185</b>
<b>Other Options</b>									
	<b>2,962</b>	<b>2,009</b>	<b>47.4%</b>	<b>2,531</b>	<b>17.0%</b>	<b>2,612</b>	<b>2,220</b>	<b>17.7%</b>	<b>2,844</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>3,804</b>	<b>945</b>	<b>302.5%</b>	<b>3,724</b>	<b>2.1%</b>	<b>2,430</b>	<b>995</b>	<b>144.2%</b>	<b>1,408</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>46,332</b>	<b>30,540</b>	<b>51.7%</b>	<b>40,616</b>	<b>14.1%</b>	<b>34,188</b>	<b>31,171</b>	<b>9.7%</b>	<b>36,642</b>
<b>Currency Options - USX</b>									
	<b>69</b>	<b>0</b>		<b>14</b>	<b>392.9%</b>	<b>8</b>	<b>0</b>		<b>0</b>
<b>Total Futures</b>									
	<b>60,356</b>	<b>48,295</b>	<b>25.0%</b>	<b>94,749</b>	<b>-36.3%</b>	<b>71,378</b>	<b>48,352</b>	<b>47.6%</b>	<b>61,396</b>
<b>Total Options</b>									
	<b>55,716</b>	<b>34,288</b>	<b>62.5%</b>	<b>49,514</b>	<b>12.5%</b>	<b>41,010</b>	<b>35,630</b>	<b>15.1%</b>	<b>42,343</b>
<b>GRAND TOTAL</b>	<b>116,072</b>	<b>82,583</b>	<b>40.6%</b>	<b>144,263</b>	<b>-19.5%</b>	<b>112,388</b>	<b>83,982</b>	<b>33.8%</b>	<b>103,739</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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