

MONTRÉAL EXCHANGE

# Statistics



**Apr 2006**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Apr 2006	Apr 2005	% CHG	Mar 2006	% CHG	2006	2005	% CHG	Total 2005	Apr 2006	Apr 2005	% CHG	Mar 2006	% CHG	Apr 2006	YTD 2006
<b>Short-Term Interest Rate Futures</b>																
BAX	1,331,920	1,077,272	23.6%	1,630,245	-18.3%	5,256,507	3,577,462	46.9%	11,157,298	420,578	325,241	29.3%	374,678	12.3%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	7	-100.0%	0	0		0		0	0	
<b>Total</b>	<b>1,331,920</b>	<b>1,077,272</b>	<b>23.6%</b>	<b>1,630,245</b>	<b>-18.3%</b>	<b>5,256,507</b>	<b>3,577,469</b>	<b>46.9%</b>	<b>11,157,305</b>	<b>420,578</b>	<b>325,241</b>	<b>29.3%</b>	<b>374,678</b>	<b>12.3%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>43,550</b>	<b>44,875</b>	<b>-3.0%</b>	<b>29,725</b>	<b>46.5%</b>	<b>144,667</b>	<b>93,509</b>	<b>54.7%</b>	<b>377,370</b>	<b>68,725</b>	<b>83,255</b>	<b>-17.5%</b>	<b>41,750</b>	<b>64.6%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	9,293	9,796	-5.1%	4,153	123.8%	35,419	55,526	-36.2%	132,637	8,337	3,739	123.0%	7,943	5.0%	0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	403,209	225,656	78.7%	450,767	-10.6%	1,987,293	1,178,264	68.7%	4,692,287	265,779	137,222	93.7%	217,932	22.0%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>412,502</b>	<b>235,452</b>	<b>75.2%</b>	<b>454,920</b>	<b>-9.3%</b>	<b>2,022,712</b>	<b>1,233,790</b>	<b>63.9%</b>	<b>4,824,924</b>	<b>274,116</b>	<b>140,961</b>	<b>94.5%</b>	<b>225,875</b>	<b>21.4%</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	107,023	111,275	-3.8%	380,866	-71.9%	731,722	627,011	16.7%	2,234,406	138,952	119,096	16.7%	126,375	10.0%	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	842	1,807	-53.4%	1,733	-51.4%	5,408	5,413	-0.1%	9,898	792	0		22	3500.0%	0	0
SXB	32	30	6.7%	0		52	30	73.3%	266	32	30	6.7%	0		0	0
SXH	0	0		0		0	148	-100.0%	172	0	44	-100.0%	0		0	0
SXY	539	3,578	-84.9%	1,911	-71.8%	6,658	7,905	-15.8%	13,662	572	1,836	-68.8%	233	145.5%	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>108,436</b>	<b>116,690</b>	<b>-7.1%</b>	<b>384,510</b>	<b>-71.8%</b>	<b>743,840</b>	<b>640,507</b>	<b>16.1%</b>	<b>2,258,404</b>	<b>140,348</b>	<b>121,006</b>	<b>16.0%</b>	<b>126,630</b>	<b>10.8%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	4,624	719	543.1%	5,278	-12.4%	20,773	4,662	345.6%	27,897	8,990	1,794	401.1%	7,966	12.9%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>4,624</b>	<b>719</b>	<b>543.1%</b>	<b>5,278</b>	<b>-12.4%</b>	<b>20,773</b>	<b>4,662</b>	<b>345.6%</b>	<b>27,897</b>	<b>8,990</b>	<b>1,794</b>	<b>401.1%</b>	<b>7,966</b>	<b>12.9%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>71,880</b>	<b>54,791</b>	<b>31.2%</b>	<b>98,188</b>	<b>-26.8%</b>	<b>302,465</b>	<b>250,130</b>	<b>20.9%</b>	<b>641,910</b>	<b>371,280</b>	<b>345,529</b>	<b>7.5%</b>	<b>351,802</b>	<b>5.5%</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>62,813</b>	<b>48,731</b>	<b>28.9%</b>	<b>66,723</b>	<b>-5.9%</b>	<b>263,803</b>	<b>170,760</b>	<b>54.5%</b>	<b>622,289</b>	<b>100,517</b>	<b>57,613</b>	<b>74.5%</b>	<b>84,827</b>	<b>18.5%</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>882,507</b>	<b>605,576</b>	<b>45.7%</b>	<b>886,996</b>	<b>-0.5%</b>	<b>3,665,413</b>	<b>2,620,482</b>	<b>39.9%</b>	<b>8,768,028</b>	<b>845,522</b>	<b>709,149</b>	<b>19.2%</b>	<b>915,774</b>	<b>-7.7%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>2,132</b>	<b>0</b>		<b>4,827</b>	<b>-55.8%</b>	<b>16,379</b>	<b>0</b>		<b>7,264</b>	<b>4,520</b>	<b>0</b>		<b>5,669</b>	<b>-20.3%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>1,852,858</b>	<b>1,429,414</b>	<b>29.6%</b>	<b>2,469,675</b>	<b>-25.0%</b>	<b>8,023,059</b>	<b>5,451,766</b>	<b>47.2%</b>	<b>18,240,633</b>	<b>835,042</b>	<b>587,208</b>	<b>42.2%</b>	<b>727,183</b>	<b>14.8%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,067,506</b>	<b>754,692</b>	<b>41.4%</b>	<b>1,091,737</b>	<b>-2.2%</b>	<b>4,413,500</b>	<b>3,139,543</b>	<b>40.6%</b>	<b>10,444,758</b>	<b>1,399,554</b>	<b>1,197,340</b>	<b>16.9%</b>	<b>1,407,788</b>	<b>-0.6%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>2,920,364</b>	<b>2,184,106</b>	<b>33.7%</b>	<b>3,561,412</b>	<b>-18.0%</b>	<b>12,436,559</b>	<b>8,591,309</b>	<b>44.8%</b>	<b>28,685,391</b>	<b>2,234,596</b>	<b>1,784,548</b>	<b>25.2%</b>	<b>2,134,971</b>	<b>4.7%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Apr 2006	Apr 2005	% CHG	Mar 2006	% CHG	2006	2005	% CHG	Total 2005
<b>Short-Term Interest Rate Futures</b>									
BAX	70,101	51,299	36.7%	70,880	-1.1%	63,206	42,853	47.5%	133,673
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
<b>Total</b>	<b>70,101</b>	<b>51,299</b>	<b>36.7%</b>	<b>70,880</b>	<b>-1.1%</b>	<b>63,206</b>	<b>42,853</b>	<b>47.5%</b>	<b>133,673</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>2,292</b>	<b>2,137</b>	<b>7.3%</b>	<b>1,292</b>	<b>77.4%</b>	<b>1,766</b>	<b>1,120</b>	<b>57.7%</b>	<b>4,527</b>
<b>Bond Futures</b>									
CGZ	489	466	4.9%	181	170.2%	440	675	-34.8%	1,600
CGF	0	0		0		0	0		0
CGB	21,222	10,746	97.5%	19,599	8.3%	24,139	14,281	69.0%	56,192
LGB	0	0		0		0	0		0
<b>Total</b>	<b>21,711</b>	<b>11,212</b>	<b>93.6%</b>	<b>19,780</b>	<b>9.8%</b>	<b>24,579</b>	<b>14,956</b>	<b>64.3%</b>	<b>57,792</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	5,633	5,299	6.3%	16,559	-66.0%	8,525	7,395	15.3%	26,553
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	44	86	-48.8%	75	-41.3%	64	65	-1.5%	118
SXB	2	1	100.0%	0		1	0		3
SXH	0	0		0		0	2	-100.0%	2
SXY	28	170	-83.5%	83	-66.3%	78	95	-17.9%	163
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>5,707</b>	<b>5,556</b>	<b>2.7%</b>	<b>16,717</b>	<b>-65.9%</b>	<b>8,668</b>	<b>7,557</b>	<b>14.7%</b>	<b>26,839</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	243	34	614.7%	229	6.1%	252	57	342.1%	335
SXV	0	0		0		0	0		0
<b>Total</b>	<b>243</b>	<b>34</b>	<b>614.7%</b>	<b>229</b>	<b>6.1%</b>	<b>252</b>	<b>57</b>	<b>342.1%</b>	<b>335</b>
<b>Other Options</b>									
	<b>3,783</b>	<b>2,609</b>	<b>45.0%</b>	<b>4,269</b>	<b>-11.4%</b>	<b>3,626</b>	<b>3,017</b>	<b>20.2%</b>	<b>7,694</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>3,306</b>	<b>2,320</b>	<b>42.5%</b>	<b>2,901</b>	<b>14.0%</b>	<b>3,185</b>	<b>2,036</b>	<b>56.4%</b>	<b>7,419</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>46,448</b>	<b>28,837</b>	<b>61.1%</b>	<b>38,565</b>	<b>20.4%</b>	<b>44,337</b>	<b>31,595</b>	<b>40.3%</b>	<b>104,784</b>
<b>Currency Options - USX</b>									
	<b>112</b>	<b>0</b>		<b>210</b>	<b>-46.7%</b>	<b>196</b>	<b>0</b>		<b>90</b>
<b>Total Futures</b>									
	<b>97,519</b>	<b>68,067</b>	<b>43.3%</b>	<b>107,377</b>	<b>-9.2%</b>	<b>96,453</b>	<b>65,366</b>	<b>47.6%</b>	<b>218,304</b>
<b>Total Options</b>									
	<b>56,184</b>	<b>35,937</b>	<b>56.3%</b>	<b>47,466</b>	<b>18.4%</b>	<b>53,362</b>	<b>37,825</b>	<b>41.1%</b>	<b>124,849</b>
<b>GRAND TOTAL</b>	<b>153,703</b>	<b>104,004</b>	<b>47.8%</b>	<b>154,843</b>	<b>-0.7%</b>	<b>149,815</b>	<b>103,191</b>	<b>45.2%</b>	<b>343,153</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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