

MONTRÉAL EXCHANGE

Statistics



Jun 2006

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jun 2006	Jun 2005	% CHG	May 2006	% CHG	2006	2005	% CHG	Total 2005	Jun 2006	Jun 2005	% CHG	May 2006	% CHG	Jun 2006	YTD 2006
Short-Term Interest Rate Futures																
BAX	1,618,476	936,195	72.9%	1,663,319	-2.7%	8,538,302	5,292,374	61.3%	11,157,298	463,773	340,101	36.4%	472,191	-1.8%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Total	1,618,476	936,195	72.9%	1,663,319	-2.7%	8,538,302	5,292,374	61.3%	11,157,298	463,773	340,101	36.4%	472,191	-1.8%	0	0
Short-Term Interest Rate Options - OBX	40,900	56,225	-27.3%	85,565	-52.2%	271,132	170,814	58.7%	377,370	65,050	93,593	-30.5%	100,250	-35.1%	0	0
Bond Futures																
CGZ	4,789	9,241	-48.2%	18,102	-73.5%	58,310	77,230	-24.5%	132,637	4,268	4,282	-0.3%	2,155	98.1%	0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	552,721	311,274	77.6%	1,113,309	-50.4%	3,653,323	2,103,382	73.7%	4,692,287	282,430	138,261	104.3%	347,276	-18.7%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	557,510	320,515	73.9%	1,131,411	-50.7%	3,711,633	2,180,612	70.2%	4,824,924	286,698	142,543	101.1%	349,431	-18.0%	0	0
Bond Options - OGB	25	0		0		25	0		0	25	0		0		0	0
Index Futures																
SXF	522,172	354,683	47.2%	170,883	205.6%	1,424,777	1,082,494	31.6%	2,234,406	146,622	115,778	26.6%	149,657	-2.0%	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	3,911	950	311.7%	1,450	169.7%	10,769	6,418	67.8%	9,898	490	0	56	775.0%	0	0	
SXB	22	0		20	10.0%	94	64	46.9%	266	2	0	32	-93.8%	0	0	
SXH	2	0		2	0.0%	4	148	-97.3%	172	2	0	2	0.0%	0	0	
SXY	60	1,644	-96.4%	498	-88.0%	7,216	10,715	-32.7%	13,662	10	0	142	-93.0%	0	0	
SXK	0	0		0		0	0		0	0		0		0	0	
SXU	0	0		0		0	0		0	0		0		0	0	
Total	526,167	357,277	47.3%	172,853	204.4%	1,442,860	1,099,839	31.2%	2,258,404	147,126	115,778	27.1%	149,889	-1.8%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	7,668	3,959	93.7%	10,042	-23.6%	38,483	9,101	322.8%	27,897	10,270	3,455	197.3%	13,335	-23.0%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	7,668	3,959	93.7%	10,042	-23.6%	38,483	9,101	322.8%	27,897	10,270	3,455	197.3%	13,335	-23.0%	0	0
Other Options	46,170	44,559	3.6%	92,143	-49.9%	440,778	341,761	29.0%	641,910	216,456	234,873	-7.8%	232,919	-7.1%	0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	98,454	54,890	79.4%	107,268	-8.2%	469,525	269,206	74.4%	622,289	106,875	68,210	56.7%	110,823	-3.6%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	833,975	718,648	16.0%	1,027,574	-18.8%	5,526,962	3,908,479	41.4%	8,768,028	1,135,498	883,214	28.6%	1,159,614	-2.1%	0	0
Currency Options - USX	3,111	0		2,295	35.6%	21,785	0		7,264	2,581	0	4,338	-40.5%	0	0	
Total Futures	2,702,153	1,613,987	67.4%	2,967,583	-8.9%	13,692,795	8,572,825	59.7%	18,240,626	897,597	598,422	50.0%	971,511	-7.6%	0	0
Total Options	1,030,303	878,281	17.3%	1,324,887	-22.2%	6,768,690	4,699,361	44.0%	10,444,758	1,536,755	1,283,345	19.7%	1,621,279	-5.2%	0	0
GRAND TOTAL	3,732,456	2,492,268	49.8%	4,292,470	-13.0%	20,461,485	13,272,186	54.2%	28,685,384	2,434,352	1,881,767	29.4%	2,592,790	-6.1%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2006	Jun 2005	% CHG	May 2006	% CHG	2006	2005	% CHG	Total 2005
Short-Term Interest Rate Futures									
BAX	73,567	42,554	72.9%	75,605	-2.7%	66,999	41,842	60.1%	89,115
CRA	0	0		0		0	0		0
Total	73,567	42,554	72.9%	75,605	-2.7%	66,999	41,842	60.1%	89,115
Short-Term Interest Rate Options - OBX									
	1,859	2,556	-27.3%	3,889	-52.2%	2,135	1,340	59.3%	3,018
Bond Futures									
CGZ	218	420	-48.1%	823	-73.5%	467	619	-24.6%	1,067
CGF	0	0		0		0	0		0
CGB	25,124	14,149	77.6%	50,605	-50.4%	28,714	16,751	71.4%	37,461
LGB	0	0		0		0	0		0
Total	25,342	14,569	73.9%	51,428	-50.7%	29,181	17,370	68.0%	38,528
Bond Options - OGB									
	1	0		0		0	0		0
Index Futures									
SXF	23,735	16,122	47.2%	7,767	205.6%	10,934	8,417	29.9%	17,702
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	178	43	314.0%	66	169.7%	83	51	62.7%	79
SXB	1	0		1	0.0%	1	1	0.0%	2
SXH	0	0		0		0	1	-100.0%	1
SXY	3	75	-96.0%	23	-87.0%	56	85	-34.1%	109
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	23,917	16,240	47.3%	7,857	204.4%	11,074	8,555	29.4%	17,893
Index Options									
SXJ	0	0		0		0	0		0
SXO	349	180	93.9%	456	-23.5%	302	72	319.4%	224
SXV	0	0		0		0	0		0
Total	349	180	93.9%	456	-23.5%	302	72	319.4%	224
Other Options									
	2,099	2,025	3.7%	4,188	-49.9%	3,465	2,722	27.3%	5,129
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	4,475	2,495	79.4%	4,876	-8.2%	3,682	2,119	73.8%	4,946
Share Futures									
	0	0		0		0	0		0
Equity Options									
	37,908	32,666	16.0%	46,708	-18.8%	43,660	31,026	40.7%	69,856
Currency Options - USX									
	141	0		104	35.6%	171	0		60
Total Futures									
	122,826	73,363	67.4%	134,890	-8.9%	107,254	67,767	58.3%	145,536
Total Options									
	46,832	39,922	17.3%	60,221	-22.2%	53,415	37,279	43.3%	83,233
GRAND TOTAL	169,658	113,285	49.8%	195,111	-13.0%	160,669	105,046	53.0%	228,769

Listed Products

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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