

MONTRÉAL EXCHANGE

Statistics



Jul 2006

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME						MONTH END OPEN INTEREST				TRANSACTIONS		
	Jul 2006	Jul 2005	% CHG	Jun 2006	% CHG	2006	2005	% CHG	Total 2005	Jul 2006	Jul 2005	% CHG	Jun 2006	% CHG	Jul 2006	YTD 2006
Short-Term Interest Rate Futures																
BAX	1,615,008	1,064,697	51.7%	1,618,476	-0.2%	10,153,310	6,357,071	59.7%	11,157,298	542,233	313,767	72.8%	463,773	16.9%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Total	1,615,008	1,064,697	51.7%	1,618,476	-0.2%	10,153,310	6,357,071	59.7%	11,157,298	542,233	313,767	72.8%	463,773	16.9%	0	0
Short-Term Interest Rate Options - OBX	110,494	55,342	99.7%	40,900	170.2%	381,626	226,156	68.7%	377,370	121,344	125,725	-3.5%	65,050	86.5%	0	0
Bond Futures																
CGZ	2,882	6,456	-55.4%	4,789	-39.8%	61,192	83,686	-26.9%	132,637	4,388	5,979	-26.6%	4,268	2.8%	0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	404,200	318,150	27.0%	552,721	-26.9%	4,057,523	2,421,532	67.6%	4,692,287	270,828	139,799	93.7%	282,430	-4.1%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	407,082	324,606	25.4%	557,510	-27.0%	4,118,715	2,505,218	64.4%	4,824,924	275,216	145,778	88.8%	286,698	-4.0%	0	0
Bond Options - OGB	0	0		25	-100.0%	25	0		0	25	0		25	0.0%	0	0
Index Futures																
SXF	145,586	91,000	60.0%	522,172	-72.1%	1,570,363	1,173,494	33.8%	2,234,406	143,570	120,388	19.3%	146,622	-2.1%	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	2,448	2,223	300.0%	3,911	-37.4%	13,217	6,420	105.9%	9,898	682	2	34000.0%	490	39.2%	0	0
SXB	0	0		22	-100.0%	94	64	46.9%	266	2	0	0	2	0.0%	0	0
SXH	0	0		2	-100.0%	4	148	-97.3%	172	2	0	0	2	0.0%	0	0
SXY	50	48	4.2%	60	-16.7%	7,266	10,763	-32.5%	13,662	0	0		10	-100.0%	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	148,084	91,050	62.6%	526,167	-71.9%	1,590,944	1,190,889	33.6%	2,258,404	144,256	120,390	19.8%	147,126	-2.0%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	5,781	2,053	181.6%	7,668	-24.6%	44,264	11,154	296.8%	27,897	10,580	4,456	137.4%	10,270	3.0%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	5,781	2,053	181.6%	7,668	-24.6%	44,264	11,154	296.8%	27,897	10,580	4,456	137.4%	10,270	3.0%	0	0
Other Options	27,025	42,236	-36.0%	46,170	-41.5%	467,803	383,997	21.8%	641,910	152,828	167,818	-8.9%	216,456	-29.4%	0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	53,528	32,449	65.0%	98,454	-45.6%	523,053	301,655	73.4%	622,289	102,806	76,312	34.7%	106,875	-3.8%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	647,157	612,497	5.7%	833,975	-22.4%	6,174,119	4,520,976	36.6%	8,768,028	1,046,854	917,702	14.1%	1,135,498	-7.8%	0	0
Currency Options - USX	1,452	0		3,111	-53.3%	23,237	0		7,264	2,723	0		2,581	5.5%	0	0
Total Futures	2,170,174	1,480,353	46.6%	2,702,153	-19.7%	15,862,969	10,053,178	57.8%	18,240,626	961,705	579,935	65.8%	897,597	7.1%	0	0
Total Options	845,437	744,577	13.5%	1,030,303	-17.9%	7,614,127	5,443,938	39.9%	10,444,758	1,437,160	1,292,013	11.2%	1,536,755	-6.5%	0	0
GRAND TOTAL	3,015,611	2,224,930	35.5%	3,732,456	-19.2%	23,477,096	15,497,116	51.5%	28,685,384	2,398,865	1,871,948	28.1%	2,434,352	-1.5%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2006	Jul 2005	% CHG	Jun 2006	% CHG	2006	2005	% CHG	Total 2005
Short-Term Interest Rate Futures									
BAX	80,750	53,235	51.7%	73,567	9.8%	68,964	43,469	58.7%	76,385
CRA	0	0		0		0	0		0
Total	80,750	53,235	51.7%	73,567	9.8%	68,964	43,469	58.7%	76,385
Short-Term Interest Rate Options - OBX									
	5,525	2,767	99.7%	1,859	197.2%	2,619	1,544	69.6%	2,587
Bond Futures									
CGZ	144	323	-55.4%	218	-33.9%	421	577	-27.0%	914
CGF	0	0		0		0	0		0
CGB	20,210	15,908	27.0%	25,124	-19.6%	27,499	16,630	65.4%	32,110
LGB	0	0		0		0	0		0
Total	20,354	16,231	25.4%	25,342	-19.7%	27,920	17,207	62.3%	33,024
Bond Options - OGB									
	0	0		1	-100.0%	0	0		0
Index Futures									
SXF	7,279	4,550	60.0%	23,735	-69.3%	10,412	7,864	32.4%	15,173
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	122	0		178	-31.5%	89	44	102.3%	68
SXB	0	0		1	-100.0%	1	0		2
SXH	0	0		0		0	1	-100.0%	1
SXY	2	2	0.0%	3	-33.3%	49	73	-32.9%	93
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	7,403	4,552	62.6%	23,917	-69.0%	10,551	7,982	32.2%	15,337
Index Options									
SXJ	0	0		0		0	0		0
SXO	289	103	180.6%	349	-17.2%	300	76	294.7%	192
SXV	0	0		0		0	0		0
Total	289	103	180.6%	349	-17.2%	300	76	294.7%	192
Other Options									
	1,351	2,112	-36.0%	2,099	-35.6%	3,163	2,635	20.0%	4,397
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	2,677	1,623	64.9%	4,475	-40.2%	3,538	2,047	72.8%	4,240
Share Futures									
	0	0		0		0	0		0
Equity Options									
	32,358	30,625	5.7%	37,908	-14.6%	42,046	30,969	35.8%	59,877
Currency Options - USX									
	73	0		141	-48.2%	157	0		52
Total Futures									
	108,507	74,018	46.6%	122,826	-11.7%	107,435	68,658	56.5%	124,746
Total Options									
	42,273	37,230	13.5%	46,832	-9.7%	51,823	37,271	39.0%	71,345
GRAND TOTAL	150,780	111,248	35.5%	169,658	-11.1%	159,258	105,929	50.3%	196,091

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

All reported futures and options figures represent executed data.

BAX®, ONX®, OBX®, CGZ®, CGF®, CGB®, LGB®, OGB® and USX® are registered trademarks of Bourse de Montréal Inc.

OIS-MX™, SXF™, SXM™, SCF™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.