

MONTRÉAL EXCHANGE

Statistics



Aug 2006

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Aug 2006	Aug 2005	% CHG	Jul 2006	% CHG	2006	2005	% CHG	Total 2005	Aug 2006	Aug 2005	% CHG	Jul 2006	% CHG	Aug 2006	YTD 2006
Short-Term Interest Rate Futures																
BAX	1,375,094	1,006,789	36.6%	1,615,008	-14.9%	11,528,404	7,363,860	56.6%	11,157,298	521,929	407,654	28.0%	542,233	-3.7%	0	0
CRA	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,375,094	1,006,789	36.6%	1,615,008	-14.9%	11,528,404	7,363,860	56.6%	11,157,298	521,929	407,654	28.0%	542,233	-3.7%	0	0
Short-Term Interest Rate Options - OBX	36,842	24,390	51.1%	110,494	-66.7%	418,468	250,546	67.0%	377,370	148,386	90,520	63.9%	121,344	22.3%	0	0
Bond Futures																
CGZ	5,486	8,603	-36.2%	2,882	90.4%	66,678	92,289	-27.8%	132,637	4,326	10,734	-59.7%	4,388	-1.4%	0	0
CGF	0	0		0		0	0		0	0	0	0	0		0	0
CGB	1,025,073	602,845	70.0%	404,200	153.6%	5,082,596	3,024,377	68.1%	4,692,287	334,933	160,047	109.3%	270,828	23.7%	0	0
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	1,030,559	611,448	68.5%	407,082	153.2%	5,149,274	3,116,666	65.2%	4,824,924	339,259	170,781	98.7%	275,216	23.3%	0	0
Bond Options - OGB	0	0		0		25	0		0	0	0		25	-100.0%	0	0
Index Futures																
SXF	146,445	98,111	49.3%	145,586	0.6%	1,716,808	1,271,605	35.0%	2,234,406	153,826	125,886	22.2%	143,570	7.1%	0	0
SXM	0	0		0		0	0		0	0	0	0	0		0	0
SEG	0	0		0		0	0		0	0	0	0	0		0	0
SDV	0	0		0		0	0		0	0	0	0	0		0	0
SMJ	0	0		0		0	0		0	0	0	0	0		0	0
SCF	0	0		0		0	0		0	0	0	0	0		0	0
SXA	1,959	889	120.4%	2,448	-20.0%	15,176	7,309	107.6%	9,898	1,756	887	98.0%	682	157.5%	0	0
SXB	0	0		0		94	64	46.9%	266	2	0	0.0%	2	0.0%	0	0
SXH	0	0		0		4	148	-97.3%	172	0	0	0.0%	2	0.0%	0	0
SXY	243	218	11.5%	50	386.0%	7,509	10,981	-31.6%	13,662	47	180	-73.9%	0		0	0
SXK	0	0		0		0	0		0	0	0	0	0		0	0
SXU	0	0		0		0	0		0	0	0	0	0		0	0
Total	148,647	99,218	49.8%	148,084	0.4%	1,739,591	1,290,107	34.8%	2,258,404	155,633	126,953	22.6%	144,256	7.9%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	4,060	2,180	86.2%	5,781	-29.8%	48,324	13,334	262.4%	27,897	10,871	4,562	138.3%	10,580	2.8%	0	0
SXV	0	0		0		0	0		0	0	0	0	0		0	0
Total	4,060	2,180	86.2%	5,781	-29.8%	48,324	13,334	262.4%	27,897	10,871	4,562	138.3%	10,580	2.8%	0	0
Other Options	23,858	0		0		23,858	0		0	162,872	0		0		0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	51,318	53,591	-4.2%	53,528	-4.1%	574,371	355,246	61.7%	622,289	120,275	94,865	26.8%	102,806	17.0%	0	0
Share Futures	0	0		0		0	0		0	0	0		0		0	0
Equity Options	843,509	839,337	0.5%	647,157	30.3%	7,017,628	5,360,313	30.9%	8,768,028	1,198,278	1,019,975	17.5%	1,046,854	14.5%	0	0
Currency Options - USX	1,982	0		1,452	36.5%	25,219	0		7,264	3,427	0		2,723	25.9%	0	0
Total Futures	2,554,300	1,717,455	48.7%	2,170,174	17.7%	18,417,269	11,770,633	56.5%	18,240,626	1,016,821	705,388	44.2%	961,705	5.7%	0	0
Total Options	961,569	919,498	4.6%	818,412	17.5%	8,107,893	5,979,439	35.6%	9,802,848	1,644,109	1,209,922	35.9%	1,284,332	28.0%	0	0
GRAND TOTAL	3,515,869	2,636,953	33.3%	2,988,586	17.6%	26,525,162	17,750,072	49.4%	28,043,474	2,660,930	1,915,310	38.9%	2,246,037	18.5%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2006	Aug 2005	% CHG	Jul 2006	% CHG	2006	2005	% CHG	Total 2005
Short-Term Interest Rate Futures									
BAX	62,504	45,763	36.6%	80,750	-22.6%	68,156	43,756	55.8%	66,836
CRA	0	0		0		0	0		0
Total	62,504	45,763	36.6%	80,750	-22.6%	68,156	43,756	55.8%	66,836
Short-Term Interest Rate Options - OBX									
	1,675	1,109	51.0%	5,525	-69.7%	2,501	1,489	68.0%	2,263
Bond Futures									
CGZ	249	391	-36.3%	144	72.9%	399	554	-28.0%	800
CGF	0	0		0		0	0		0
CGB	46,594	27,402	70.0%	20,210	130.5%	29,886	17,977	66.2%	28,096
LGB	0	0		0		0	0		0
Total	46,843	27,793	68.5%	20,354	130.1%	30,285	18,531	63.4%	28,896
Bond Options - OGB									
	0	0		0		0	0		0
Index Futures									
SXF	6,657	4,460	49.3%	7,279	-8.5%	9,943	7,439	33.7%	13,276
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	89	40	122.5%	122	-27.0%	89	43	107.0%	59
SXB	0	0		0		1	0		2
SXH	0	0		0		0	1	-100.0%	1
SXY	11	10	10.0%	2	450.0%	44	65	-32.3%	82
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	6,757	4,510	49.8%	7,403	-8.7%	10,077	7,548	33.5%	13,420
Index Options									
SXJ	0	0		0		0	0		0
SXO	185	99	86.9%	289	-36.0%	286	79	262.0%	168
SXV	0	0		0		0	0		0
Total	185	99	86.9%	289	-36.0%	286	79	262.0%	168
Other Options									
	1,084	0		0		136	0		0
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	2,333	2,436	-4.2%	2,677	-12.9%	3,387	2,097	61.5%	3,710
Share Futures									
	0	0		0		0	0		0
Equity Options									
	38,341	0		0		4,793	0		0
Currency Options - USX									
	90	0		73	23.3%	149	0		45
Total Futures	116,104	78,066	48.7%	108,507	7.0%	108,518	69,835	55.4%	109,152
Total Options	43,708	3,644	1099.5%	8,564	410.4%	11,252	3,665	207.0%	6,186
GRAND TOTAL	159,812	81,710	95.6%	117,071	36.5%	119,770	73,500	63.0%	115,338

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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