

MONTRÉAL EXCHANGE

# Statistics



**Oct 2006**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Oct 2006	Oct 2005	% CHG	Sep 2006	% CHG	2006	2005	% CHG	Total 2005	Oct 2006	Oct 2005	% CHG	Sep 2006	% CHG	Oct 2006	YTD 2006
<b>Short-Term Interest Rate Futures</b>																
BAX	1,186,687	745,295	59.2%	1,345,273	-11.8%	14,060,364	9,376,230	50.0%	11,157,298	399,580	320,789	24.6%	437,793	-8.7%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>1,186,687</b>	<b>745,295</b>	<b>59.2%</b>	<b>1,345,273</b>	<b>-11.8%</b>	<b>14,060,364</b>	<b>9,376,230</b>	<b>50.0%</b>	<b>11,157,298</b>	<b>399,580</b>	<b>320,789</b>	<b>24.6%</b>	<b>437,793</b>	<b>-8.7%</b>	<b>0</b>	<b>0</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>57,663</b>	<b>45,700</b>	<b>26.2%</b>	<b>48,551</b>	<b>18.8%</b>	<b>524,682</b>	<b>347,395</b>	<b>51.0%</b>	<b>377,370</b>	<b>130,536</b>	<b>81,698</b>	<b>59.8%</b>	<b>100,586</b>	<b>29.8%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	6,766	9,025	-25.0%	5,690	18.9%	79,134	104,068	-24.0%	132,637	1,549	3,818	-59.4%	3,620	-57.2%	0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	478,332	314,835	51.9%	482,602	-0.9%	6,043,530	3,688,299	63.9%	4,692,287	300,462	161,595	85.9%	274,155	9.6%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>485,098</b>	<b>323,860</b>	<b>49.8%</b>	<b>488,292</b>	<b>-0.7%</b>	<b>6,122,664</b>	<b>3,792,367</b>	<b>61.4%</b>	<b>4,824,924</b>	<b>302,011</b>	<b>165,413</b>	<b>82.6%</b>	<b>277,775</b>	<b>8.7%</b>	<b>0</b>	<b>0</b>
<b>Bond Options - OGB</b>	<b>1,800</b>	<b>0</b>		<b>0</b>		<b>1,825</b>	<b>0</b>		<b>0</b>	<b>3,600</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	200,987	136,587	47.1%	492,939	-59.2%	2,410,734	1,778,010	35.6%	2,234,406	166,517	133,235	25.0%	158,080	5.3%	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	2,691	790	240.6%	3,163	-14.9%	21,030	8,229	155.6%	9,898	7	493	-98.6%	130	-94.6%	0	0
SXB	0	12	-100.0%	24	-100.0%	118	76	55.3%	266	2	0		2	0.0%	0	0
SXH	0	24	-100.0%	18	-100.0%	22	172	-87.2%	172	2	0		2	0.0%	0	0
SXY	481	546	-11.9%	1,047	-54.1%	9,037	12,405	-27.2%	13,662	236	0		4	5800.0%	0	0
SXK	0	0		0		0	0		0	0		0		0	0	
SXU	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>204,159</b>	<b>137,959</b>	<b>48.0%</b>	<b>497,191</b>	<b>-58.9%</b>	<b>2,440,941</b>	<b>1,798,892</b>	<b>35.7%</b>	<b>2,258,404</b>	<b>166,764</b>	<b>133,728</b>	<b>24.7%</b>	<b>158,218</b>	<b>5.4%</b>	<b>0</b>	<b>0</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	3,747	5,273	-28.9%	2,562	46.3%	54,633	22,669	141.0%	27,897	6,555	4,272	53.4%	6,345	3.3%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>3,747</b>	<b>5,273</b>	<b>-28.9%</b>	<b>2,562</b>	<b>46.3%</b>	<b>54,633</b>	<b>22,669</b>	<b>141.0%</b>	<b>27,897</b>	<b>6,555</b>	<b>4,272</b>	<b>53.4%</b>	<b>6,345</b>	<b>3.3%</b>	<b>0</b>	<b>0</b>
<b>Other Options</b>	<b>37,781</b>	<b>0</b>		<b>32,095</b>	<b>17.7%</b>	<b>93,734</b>	<b>0</b>		<b>0</b>	<b>194,003</b>	<b>0</b>		<b>177,183</b>	<b>9.5%</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>0</b>
<b>ETF Options</b>	<b>80,961</b>	<b>76,068</b>	<b>6.4%</b>	<b>66,454</b>	<b>21.8%</b>	<b>721,786</b>	<b>509,544</b>	<b>41.7%</b>	<b>622,289</b>	<b>125,975</b>	<b>90,247</b>	<b>39.6%</b>	<b>111,371</b>	<b>13.1%</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>1,010,900</b>	<b>926,650</b>	<b>9.1%</b>	<b>829,623</b>	<b>21.9%</b>	<b>8,858,151</b>	<b>7,139,902</b>	<b>24.1%</b>	<b>8,768,028</b>	<b>1,156,322</b>	<b>1,019,815</b>	<b>13.4%</b>	<b>1,210,562</b>	<b>-4.5%</b>	<b>0</b>	<b>0</b>
<b>Currency Options - USX</b>	<b>1,625</b>	<b>1,371</b>	<b>18.5%</b>	<b>953</b>	<b>70.5%</b>	<b>27,797</b>	<b>1,440</b>	<b>1830.3%</b>	<b>7,264</b>	<b>2,523</b>	<b>1,037</b>	<b>143.3%</b>	<b>1,675</b>	<b>50.6%</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>	<b>1,875,944</b>	<b>1,207,114</b>	<b>55.4%</b>	<b>2,330,756</b>	<b>-19.5%</b>	<b>22,623,969</b>	<b>14,967,489</b>	<b>51.2%</b>	<b>18,240,626</b>	<b>868,355</b>	<b>619,930</b>	<b>40.1%</b>	<b>873,786</b>	<b>-0.6%</b>	<b>0</b>	<b>0</b>
<b>Total Options</b>	<b>1,194,477</b>	<b>1,055,062</b>	<b>13.2%</b>	<b>980,238</b>	<b>21.9%</b>	<b>10,282,608</b>	<b>8,020,950</b>	<b>28.2%</b>	<b>9,802,848</b>	<b>1,619,514</b>	<b>1,197,069</b>	<b>35.3%</b>	<b>1,607,722</b>	<b>0.7%</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTAL</b>	<b>3,070,421</b>	<b>2,262,176</b>	<b>35.7%</b>	<b>3,310,994</b>	<b>-7.3%</b>	<b>32,906,577</b>	<b>22,988,439</b>	<b>43.1%</b>	<b>28,043,474</b>	<b>2,487,869</b>	<b>1,816,999</b>	<b>36.9%</b>	<b>2,481,508</b>	<b>0.3%</b>	<b>0</b>	<b>0</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Oct 2006	Oct 2005	% CHG	Sep 2006	% CHG	2006	2005	% CHG	Total 2005
<b>Short-Term Interest Rate Futures</b>									
BAX	56,509	37,265	51.6%	67,264	-16.0%	66,902	44,765	49.5%	53,469
CRA	0	0		0		0	0		0
<b>Total</b>	<b>56,509</b>	<b>37,265</b>	<b>51.6%</b>	<b>67,264</b>	<b>-16.0%</b>	<b>66,902</b>	<b>44,765</b>	<b>49.5%</b>	<b>53,469</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>2,746</b>	<b>2,285</b>	<b>20.2%</b>	<b>2,428</b>	<b>13.1%</b>	<b>2,518</b>	<b>1,663</b>	<b>51.4%</b>	<b>1,811</b>
<b>Bond Futures</b>									
CGZ	322	451	-28.6%	284	13.4%	380	501	-24.2%	640
CGF	0	0		0		0	0		0
CGB	22,778	15,742	44.7%	24,130	-5.6%	28,600	17,618	62.3%	22,477
LGB	0	0		0		0	0		0
<b>Total</b>	<b>23,100</b>	<b>16,193</b>	<b>42.7%</b>	<b>24,414</b>	<b>-5.4%</b>	<b>28,980</b>	<b>18,119</b>	<b>59.9%</b>	<b>23,117</b>
<b>Bond Options - OGB</b>									
	<b>86</b>	<b>0</b>		<b>0</b>		<b>9</b>	<b>0</b>		<b>0</b>
<b>Index Futures</b>									
SXF	9,571	6,829	40.2%	24,647	-61.2%	11,376	8,395	35.5%	10,621
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	128	40	220.0%	158	-19.0%	100	39	156.4%	47
SXB	0	1	-100.0%	1	-100.0%	1	0		1
SXH	0	1	-100.0%	1	-100.0%	0	1	-100.0%	1
SXY	23	27	-14.8%	52	-55.8%	43	59	-27.1%	65
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
<b>Total</b>	<b>9,722</b>	<b>6,898</b>	<b>40.9%</b>	<b>24,859</b>	<b>-60.9%</b>	<b>11,520</b>	<b>8,494</b>	<b>35.6%</b>	<b>10,735</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	178	264	-32.6%	128	39.1%	259	109	137.6%	134
SXV	0	0		0		0	0		0
<b>Total</b>	<b>178</b>	<b>264</b>	<b>-32.6%</b>	<b>128</b>	<b>39.1%</b>	<b>259</b>	<b>109</b>	<b>137.6%</b>	<b>134</b>
<b>Other Options</b>									
	<b>1,799</b>	<b>0</b>		<b>1,605</b>	<b>12.1%</b>	<b>449</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>ETF Options</b>									
	<b>3,856</b>	<b>3,804</b>	<b>1.4%</b>	<b>3,852</b>	<b>0.1%</b>	<b>3,480</b>	<b>2,430</b>	<b>43.2%</b>	<b>2,968</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>48,138</b>	<b>0</b>		<b>41,481</b>	<b>16.0%</b>	<b>12,796</b>	<b>0</b>		<b>0</b>
<b>Currency Options - USX</b>									
	<b>77</b>	<b>69</b>	<b>11.6%</b>	<b>48</b>	<b>60.4%</b>	<b>132</b>	<b>8</b>	<b>1550.0%</b>	<b>36</b>
<b>Total Futures</b>	<b>89,331</b>	<b>60,356</b>	<b>48.0%</b>	<b>116,537</b>	<b>-23.3%</b>	<b>107,402</b>	<b>71,378</b>	<b>50.5%</b>	<b>87,321</b>
<b>Total Options</b>	<b>56,880</b>	<b>6,422</b>	<b>785.7%</b>	<b>49,542</b>	<b>14.8%</b>	<b>19,643</b>	<b>4,210</b>	<b>366.6%</b>	<b>4,949</b>
<b>GRAND TOTAL</b>	<b>146,211</b>	<b>66,778</b>	<b>119.0%</b>	<b>166,079</b>	<b>-12.0%</b>	<b>127,045</b>	<b>75,588</b>	<b>68.1%</b>	<b>92,270</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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