

**February 2006**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

## BOURSE DE MONTRÉAL INC.

Interest Rate Derivatives	Monthly Volumes					Year-to-Date Volumes			Month End Open Interest				
	Volume Feb. 2006	Volume Feb. 2005	% variation	Volume Jan. 2006	% variation	Volume YTD 2006	Volume YTD 2005	% variation	Open Interest Feb. 2006	Open Interest Feb. 2005	% variation	Open Interest Jan. 2006	% variation
BAX	1,086,412	594,511	82.7%	1,207,930	-10.1%	2,294,342	1,423,399	61.2%	428,647	297,151	44.3%	353,836	21.1%
OBX	33,141	3,720	790.9%	38,251	-13.4%	71,392	28,734	148.5%	77,499	52,201	48.5%	64,491	20.2%
CGB	742,684	466,425	59.2%	390,633	90.1%	1,133,317	677,425	67.3%	220,762	148,001	49.2%	146,281	50.9%
CGZ (6)	19,277	20,147	N/A	2,696	615.0%	21,973	34,494	N/A	7,589	9,475	N/A	4,884	55.4%
OBA (5)	N/A	0	N/A	0	N/A	N/A	7	N/A	0	52	-100.0%	N/A	N/A
<b>Sub Total</b>	<b>1,881,514</b>	<b>1,084,803</b>	<b>73.4%</b>	<b>1,639,510</b>	<b>14.8%</b>	<b>3,521,024</b>	<b>2,164,059</b>	<b>62.7%</b>	<b>734,497</b>	<b>506,880</b>	<b>44.9%</b>	<b>569,492</b>	<b>29.0%</b>
<b>Index Derivatives</b>													
SXF	125,344	97,449	28.6%	118,489	5.8%	243,833	184,348	32.3%	124,457	109,926	13.2%	113,674	9.5%
SXA(2)	541	1,205	-55.1%	2,292	-76.4%	2,833	2,356	20.2%	452	561	N/A	2,510	N/A
SXB(2)	0	0	N/A	20	N/A	20	0	N/A	0	0	N/A	0	N/A
SXH(2)	0	48	N/A	0	N/A	0	52	-100.0%	0	52	N/A	0	N/A
SXY(2)	88	2,296	N/A	4,120	-97.9%	4,208	2,602	61.7%	226	10	N/A	196	N/A
SXO (Long Term included)	7,162	151	4643.0%	3,709	93.1%	10,871	3,620	200.3%	8,239	1,558	428.8%	5,203	58.4%
<b>Sub Total</b>	<b>133,135</b>	<b>101,149</b>	<b>31.6%</b>	<b>128,630</b>	<b>3.5%</b>	<b>261,765</b>	<b>192,978</b>	<b>35.6%</b>	<b>133,374</b>	<b>112,107</b>	<b>19.0%</b>	<b>121,583</b>	<b>9.7%</b>
<b>ETF Options</b>													
XIU (Long Term included)	21,142	10,318	104.9%	30,316	-30.3%	51,458	21,274	141.9%	52,039	28,093	85.2%	45,141	15.3%
XGD/XGL (4)	12,143	7,503	61.8%	12,940	-6.2%	25,083	14,713	70.5%	11,930	7,790	53.1%	11,014	8.3%
XFN (4)	6,259	4,937	26.8%	7,686	-18.6%	13,945	7,317	90.6%	17,266	4,233	307.9%	16,371	5.5%
XIT (4)	633	201	214.9%	1,883	-66.4%	2,516	1,036	142.9%	2,138	1,243	72.0%	2,519	-15.1%
XEG (4)	19,091	10,102	89.0%	22,174	-13.9%	41,265	16,556	149.2%	35,259	15,153	132.7%	33,964	3.8%
<b>Sub Total</b>	<b>59,268</b>	<b>33,061</b>	<b>79.3%</b>	<b>74,999</b>	<b>-21.0%</b>	<b>134,267</b>	<b>60,896</b>	<b>120.5%</b>	<b>118,632</b>	<b>56,512</b>	<b>109.9%</b>	<b>109,009</b>	<b>8.8%</b>
<b>Equity Derivatives</b>													
Equity Options	861,851	669,257	28.8%	1,034,059	-16.7%	1,895,910	1,310,232	44.7%	884,939	713,006	24.1%	802,445	10.3%
Long Term Options	61,055	66,272	-7.9%	71,342	-14.4%	132,397	127,521	3.8%	309,142	296,009	4.4%	287,652	7.5%
<b>Sub Total</b>	<b>922,906</b>	<b>735,529</b>	<b>25.5%</b>	<b>1,105,401</b>	<b>-16.5%</b>	<b>2,028,307</b>	<b>1,437,753</b>	<b>41.1%</b>	<b>1,194,081</b>	<b>1,009,015</b>	<b>18.3%</b>	<b>1,090,097</b>	<b>9.5%</b>
<b>Currency Options</b>													
USX (7)	5,099	N/A	N/A	4,321	N/A	9,420	N/A	N/A	5,859	N/A	N/A	4,906	N/A
<b>TOTAL</b>	<b>3,001,922</b>	<b>1,954,542</b>	<b>53.6%</b>	<b>2,952,861</b>	<b>1.7%</b>	<b>5,954,783</b>	<b>3,855,686</b>	<b>54.4%</b>	<b>2,186,443</b>	<b>1,684,514</b>	<b>29.8%</b>	<b>1,895,087</b>	<b>15.4%</b>

BAX: Three-month Canadian Bankers' Acceptance Futures  
 CGB: Ten-year Government of Canada Bond Futures  
 CGF: Five-year Government of Canada Bond Futures

OBX: Options on Three-month Canadian Bankers' Acceptance Futures  
 OBA : Canada Government Bonds <sup>s14</sup> % June 2012  
 ONX : 30-Day Overnight Repo Rate Futures

SXF: S&P Canada 60 Futures  
 SXA : S&P/TSX Capped Gold Index  
 SXB : S&P/TSX Capped Financials Index  
 SXH : S&P/TSX Capped Information Technology Index  
 SXY : S&P/TSX Capped Energy Index  
 XIU: Options on iUnits S&P/TSE 60 Index Participation Fund  
 XGD: iUnits S&P/TSX Capped Gold Index Fund  
 XFN: iUnits S&P/TSX Capped Financials Index Fund  
 XIT: iUnits S&P/TSX Capped Information Technology Index Fund  
 XEG: iUnits S&P/TSX Capped Energy Index Fund  
 USX: Options on the US dollar

2 - Listed on April 29, 2002

4 - Listed on April 21, 2003

6 - Listed on June 03, 2005

5 - Listed on June 23, 2003

7 - Listed on Sept. 26, 2006

All reported futures and options figures represent cleared data as provided by the Canadian Derivatives Clearing Corporation (CDCC).

## BOURSE DE MONTRÉAL INC.

### Historical Interest Rate Derivative Statistics

Futures Contracts	2006 YTD		2005		2003		2002		2001		2000	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>BAX</b>	2,294,342	428,647	11,157,298	331,916	7,765,060	255,289	6,578,451	187,905	4,789,319	147,870	4,234,236	156,352
<b>CGB</b>	1,133,317	220,762	4,692,287	162,620	3,005,359	123,862	2,397,119	77,177	1,803,420	63,542	1,835,229	59,642
<b>CGZ</b>	21,973	7,589	132,637	3,884	218,069	4,292	N/A	N/A	N/A	N/A	N/A	N/A
<b>TOTAL</b>	<b>3,449,632</b>	<b>656,998</b>	<b>15,982,222</b>	<b>498,420</b>	<b>10,989,968</b>	<b>383,443</b>	<b>8,981,625</b>	<b>265,082</b>	<b>6,599,556</b>	<b>211,812</b>	<b>6,069,465</b>	<b>215,994</b>
<b>Futures Options</b>												
<b>OBX</b>	71,392	77,499	377,370	44,375	265,937	31,371	341,245	31,572	57,950	17,050	89,339	3,602
<b>TOTAL</b>	<b>71,392</b>	<b>77,499</b>	<b>377,370</b>	<b>44,375</b>	<b>265,937</b>	<b>31,371</b>	<b>341,245</b>	<b>31,572</b>	<b>57,950</b>	<b>17,050</b>	<b>89,351</b>	<b>3,602</b>
<b>Bond Options</b>												
<b>OBA</b>	N/A	0	7	0	613	59	3,754	17	N/A	N/A	N/A	N/A
<b>TOTAL</b>	<b>0</b>	<b>0</b>	<b>7</b>	<b>0</b>	<b>613</b>	<b>59</b>	<b>4,498</b>	<b>17</b>	<b>3,774</b>	<b>219</b>	<b>20,369</b>	<b>601</b>

BAX: Three-month Canadian Bankers' Acceptance Futures

OBX: Options on Three-month Canadian Bankers' Acceptance Futures

CGB: Ten-year Government of Canada Bond Futures

CGZ: Five-year Government of Canada Bond Futures

### Historical Index Derivative Statistics

Futures Contracts	2006 YTD		2005		2003		2002		2001		2000	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>SXF</b>	243,833	124,457	2,234,406	109,823	1,906,038	97,725	1,681,994	106,641	1,450,860	67,625	1,174,328	53,541
<b>SXA</b>	2,833	452	9,898	481	774	357	1,454	104	739	0	N/A	N/A
<b>SXB</b>	20	0	266	0	186	0	110	0	187	0	N/A	N/A
<b>SXH</b>	0	0	172	0	726	0	6,890	500	7,071	1,375	N/A	N/A
<b>SXY</b>	4,208	226	13,662	101	2,524	1,980	452	0	85	0	N/A	N/A
<b>TOTAL</b>	<b>250,894</b>	<b>125,135</b>	<b>2,258,404</b>	<b>110,405</b>	<b>1,910,248</b>	<b>100,062</b>	<b>1,690,900</b>	<b>107,245</b>	<b>1,458,942</b>	<b>69,000</b>	<b>1,174,328</b>	<b>53,541</b>
<b>Options on Index Derivatives</b>												
<b>SXO</b>	10,871	8,239	27,897	4,813	38,892	2,027	38,221	1,285	47,749	4,251	35,585	4,609
<b>XIU</b>	51,458	52,039	176,498	32,970	120,502	22,331	130,508	30,497	237,325	18,450	127,731	8,408
<b>XGD</b>	25,083	11,930	111,502	8,220	54,561	5,773	18,199	3,752	N/A	N/A	N/A	N/A
<b>XFN</b>	13,945	17,266	99,079	14,054	73,006	8,468	101,914	5,618	N/A	N/A	N/A	N/A
<b>XIT</b>	2,516	2,138	7,942	1,890	11,800	1,627	9,721	1,535	N/A	N/A	N/A	N/A
<b>XEG</b>	41,265	35,259	227,268	29,687	37,783	8,213	10,917	6,380	N/A	N/A	N/A	N/A
<b>TOTAL</b>	<b>145,138</b>	<b>126,871</b>	<b>650,186</b>	<b>91,634</b>	<b>336,544</b>	<b>48,439</b>	<b>309,480</b>	<b>49,067</b>	<b>285,074</b>	<b>22,701</b>	<b>163,316</b>	<b>13,017</b>

SXF: S&P Canada 60 Futures

XIU: Options on iUnits S&P/TSE 60 Index XIU: Options on iUnits S&P/TSE 60 Index Participation Fund

SXA, SXB, SXH, SXY : Futures on S&P/TSE sectorial indices

### Historical Equity Derivative Statistics

Equity Options	2006 YTD		2005		2003		2002		2001		2000	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>Equity Options</b>	1,895,910	884,939	8,768,028	992,293	7,602,410	748,315	6,053,872	687,411	6,086,675	723,823	5,099,894	516,008
<b>Long Term Options</b>	132,397	309,142	641,910	267,027	709,408	240,522	301,379	131,443	165,802	66,119	103,249	46,034
<b>TOTAL</b>	<b>2,028,307</b>	<b>1,194,081</b>	<b>9,409,938</b>	<b>1,259,320</b>	<b>8,311,818</b>	<b>988,837</b>	<b>6,355,251</b>	<b>687,411</b>	<b>6,252,477</b>	<b>723,823</b>	<b>5,203,143</b>	<b>562,042</b>

**BOURSE DE MONTRÉAL INC. - averages**

Trading Days	December 2005		Index and Equity Derivatives / ETF Options		Sect. iUnits		USX	
	2006	2005	2006	2005	2006	2005	2006	2005
	Total	41	250	41	251	41	250	41
January	21	20	21	20	21	20	21	
February	20	20	20	20	20	20	20	
March		22		22		22		
April		21		21		21		
May		21		21		21		
June		22		22		22		
July		20		20		20		
August		22		22		22		
September		21		21		21		5
October		20		20		20		20
November		21		22		21		22
December		20		20		20		20

Interest Rate Derivatives	Ave. Daily volume	Daily Ave. Volume	%	Daily Ave. Volume	%	Daily Ave. Volume	Daily Ave. Volume	%	Daily Ave. Volume	%
	Feb. 2006	Feb. 2005	variation	Jan. 2006	variation	YTD 2006	YTD 2005	variation	2005	variation
BAX	54,321	29,726	82.7%	57,520	-5.6%	55,960	35,585	57.3%	44,629	25.4%
OBX	1,657	186	790.9%	1,821	-9.0%	1,741	718	142.4%	1,509	15.4%
CGB	37,134	23,321	59.2%	18,602	99.6%	27,642	16,936	63.2%	18,769	47.3%
CGZ (6)	964	1,007	N/A	128	650.8%	536	862	N/A	531	1.0%
OBA (5)	N/A	0	N/A	N/A	N/A	N/A	0	N/A	0	N/A
		0					0			
<b>Sub Total (*)</b>	<b>94,076</b>	<b>54,240</b>	<b>73.4%</b>	<b>78,072</b>	<b>20.5%</b>	<b>85,879</b>	<b>54,101</b>	<b>58.7%</b>	<b>65,438</b>	<b>31.2%</b>
<b>Index Derivatives</b>										
SXF	6,267	4,872	28.6%	5,642	11.1%	5,947	4,609	29.0%	8,902	-33.2%
SXA(2)	27	60	N/A	109	-75.2%	69	59	17.3%	39	75.2%
SXB(2)	0	0	N/A	1	N/A	0	0	N/A	1	N/A
SXH(2)	0	2	N/A	0	N/A	0	1	-100.0%	1	N/A
SXY(2)	4	115	N/A	196	-97.8%	103	65	57.8%	54	88.6%
SXO (Long Term included)	358	8	4643.0%	177	102.8%	265	91	193.0%	111	138.6%
<b>Sub Total (*)</b>	<b>6,657</b>	<b>5,057</b>	<b>31.6%</b>	<b>6,125</b>	<b>8.7%</b>	<b>6,385</b>	<b>4,824</b>	<b>32.3%</b>	<b>9,109</b>	<b>-29.9%</b>
<b>ETF Options</b>										
XIU (Long Term included)	1,057	516	104.9%	1,444	-26.8%	1,255	532	136.0%	703	78.5%
XGD/XGL (4)	607	375	62%	616	-1.5%	612	368	66%	444	37.7%
XFN (4)	313	247	27%	366	-14.5%	340	183	86%	395	-13.8%
XIT (4)	32	10	215%	90	-64.7%	61	26	137%	32	93.9%
XEG (4)	955	505	89%	1,056	-9.6%	1,006	414	143%	905	11.2%
<b>Sub Total (*)</b>	<b>2,963</b>	<b>1,653</b>	<b>79.3%</b>	<b>3,571</b>	<b>-17.0%</b>	<b>3,275</b>	<b>1,522</b>	<b>115.1%</b>	<b>2,479</b>	<b>32.1%</b>
<b>Equity Derivatives</b>										
Equity Options	43,093	33,463	28.8%	49,241	-12.5%	46,242	32,756	41.2%	34,932	32.4%
Long Term Options	3,053	3,314	-7.9%	3,397	-10.1%	3,229	3,188	1.3%	2,557	26.3%
<b>Sub Total (*)</b>	<b>46,145</b>	<b>36,776</b>	<b>25.5%</b>	<b>52,638</b>	<b>-12.3%</b>	<b>49,471</b>	<b>35,944</b>	<b>37.6%</b>	<b>37,490</b>	<b>32.0%</b>
<b>Currency Options</b>										
USX (7)	255	N/A	N/A	206	N/A	230	N/A	N/A	108	N/A
<b>TOTAL (*)</b>	<b>150,096</b>	<b>97,727</b>	<b>53.6%</b>	<b>140,612</b>	<b>6.7%</b>	<b>145,239</b>	<b>96,392</b>	<b>50.7%</b>	<b>114,284</b>	<b>27.1%</b>

\* - This number is based on the number of total traded contracts divided by the number of trading days during the same period

2 - Listed on April 29, 2002  
3 - Listed on June 14, 2002

4 - Listed on April 21, 2003  
5 - Listed on June 23, 2003

6 - Listed on May 03, 2004  
7 - Listed on Sept. 26, 2005

All reported futures and options figures represent cleared and compensated data as provided by the Canadian Derivatives Clearing Corporation (CDCC).



**Bourse de Montréal Inc. - Monthly Options Summary -**

Futures/Bond/Index/iUnits			Volume			Value			Transactions			Open Interest
			Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total	28-Feb-06
BAX	BAX Options	OBX	28,967	4,174	33,141	6,154,012	611,400	6,765,412	78	20	98	77,499
S+P/CDA 60 Index	S+P/CDA 60 Index	SXO	4,183	2,979	7,162	5,001,200	3,978,315	8,979,515	248	269	517	8,239
Units S&P/TSE 60 fund	i60 Units *	XIU	12,867	8,275	21,142	1,896,260	1,147,805	3,044,065	335	312	647	52,039
	Energy *	XEG/XEX	7,063	12,028	19,091	3,529,600	3,865,725	7,395,325	481	541	1,022	35,259
	Financial Services	XFN	1,489	4,770	6,259	268,155	464,771	732,926	66	86	152	17,266
	Gold *	XGD/XGL	6,156	5,987	12,143	3,048,435	1,387,690	4,436,125	554	352	906	11,930
	IT	XIT	554	79	633	35,545	4,400	39,945	14	6	20	2,138
USD/CAD	Currency Options	USX	3,672	1,427	5,099	234,280	202,252	436,532	144	75	219	5,859
<b>Sub Total</b>			<b>64,951</b>	<b>39,719</b>	<b>104,670</b>	<b>20,167,487</b>	<b>11,662,358</b>	<b>31,829,845</b>	<b>1,920</b>	<b>1,661</b>	<b>3,581</b>	<b>210,229</b>
<b>Grand Total</b>			<b>712,213</b>	<b>315,363</b>	<b>1,027,576</b>	<b>189,760,113</b>	<b>73,428,312</b>	<b>263,188,425</b>	<b>46,269</b>	<b>18,812</b>	<b>65,081</b>	<b>1,404,310</b>

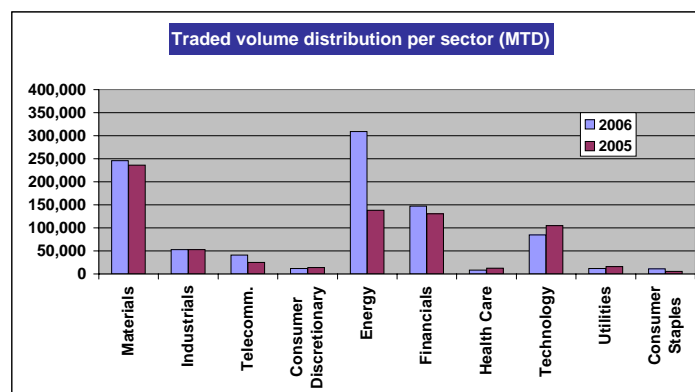
NOTE \*: Leaps included

## Bourse de Montréal Inc. - Canadian Equity Options Market

### Trading Volume by Sector

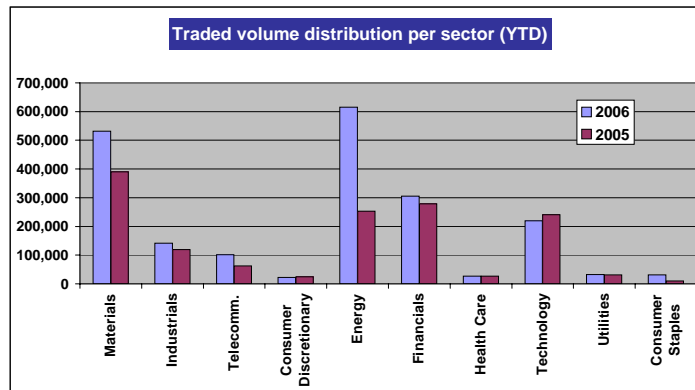
February 2006

Sectors	Volume Feb. 2006	Trade Volume (%)	Volume Feb. 2005	Change Volume 2006/2005 (%)	Volume Jan. 2006	Change Volume 2006/2005 (%)
Materials	245,527	26.60%	236,287	3.91%	286,286	-14.24%
Industrials	52,752	5.72%	52,481	0.52%	89,045	-40.76%
Telecommunications	41,280	4.47%	24,933	65.56%	60,074	-31.28%
Consumer Discretionary	11,464	1.24%	13,902	-17.54%	10,578	8.38%
Energy	308,856	33.47%	138,359	123.23%	306,959	0.62%
Financials	147,286	15.96%	130,599	12.78%	157,864	-6.70%
Health Care	8,120	0.88%	12,410	-34.57%	18,833	-56.88%
Technology	84,560	9.16%	104,989	-19.46%	135,546	-37.62%
Utilities	11,762	1.27%	16,279	-27.75%	20,471	-42.54%
Consumer Staples	11,299	1.22%	5,290	113.59%	19,745	-42.78%
<b>Total</b>	<b>922,906</b>	<b>100.00%</b>	<b>735,529</b>		<b>1,105,401</b>	



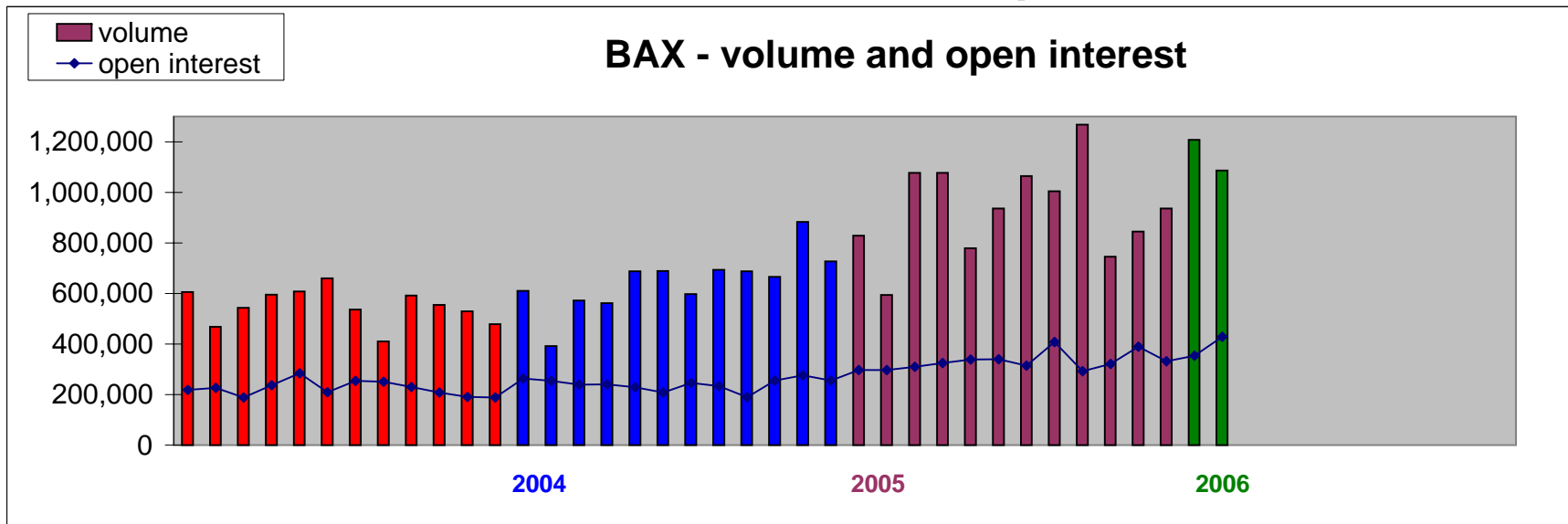
### January to February 2006

Sectors	Volume YTD 2006	Trade Volume (%)	Volume YTD 2005	Change Volume YTD 2006/ YTD 2005
Materials	531,813	24.24%	390,322	36.25%
Industrials	141,797	8.20%	119,015	19.14%
Telecommunications	101,354	3.61%	62,925	61.07%
Consumer Discretionary	22,042	1.00%	24,630	-10.51%
Energy	615,815	25.40%	252,639	143.75%
Financials	305,150	18.07%	278,286	9.65%
Health Care	26,953	1.65%	27,245	-1.07%
Technology	220,106	13.99%	240,752	-8.58%
Utilities	32,233	0.99%	31,765	1.47%
Consumer Staples	31,044	2.86%	10,174	205.13%
<b>Total</b>	<b>2,028,307</b>	<b>100.00%</b>	<b>1,437,753</b>	

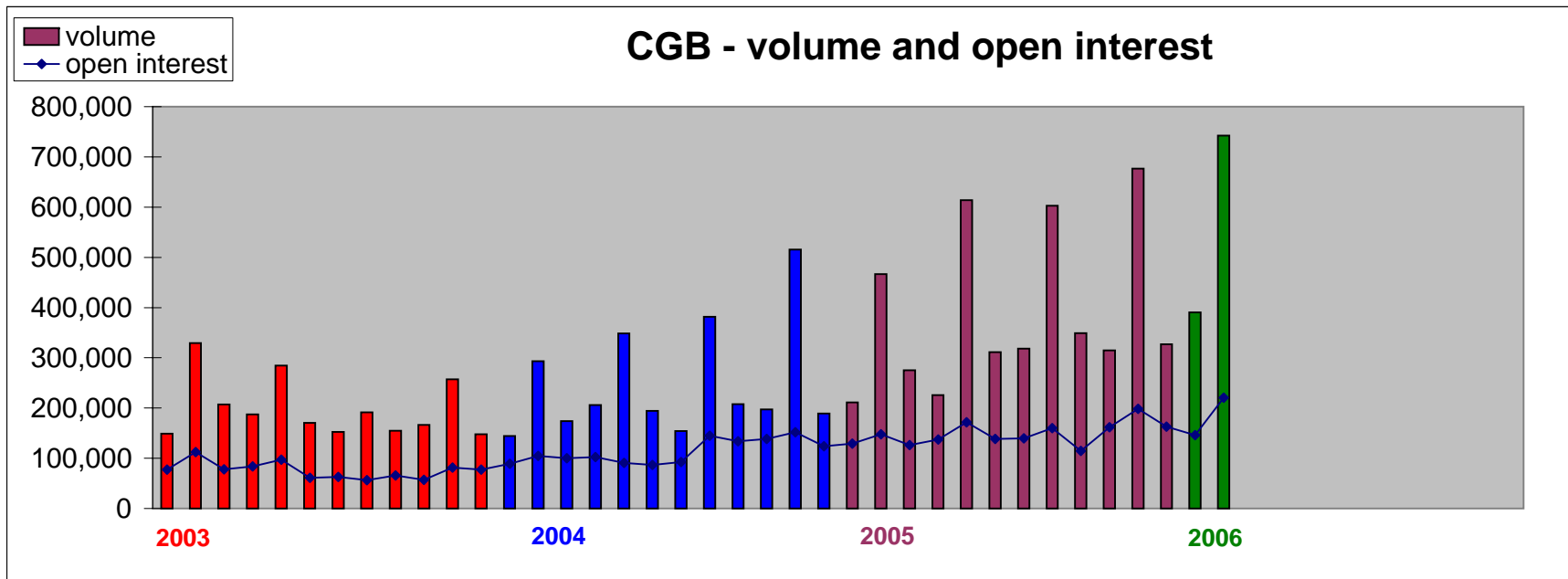


\* Sector breakdowns are based on the S&P/TSX Indices

# BAX Three-Month Canadian Bankers' Acceptance Futures

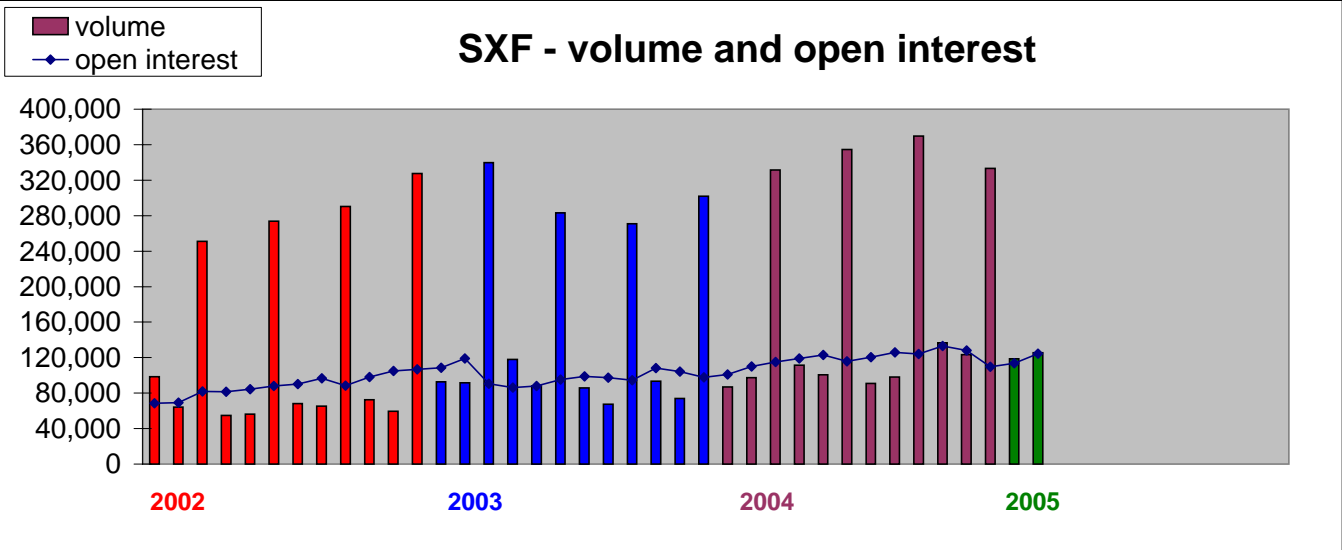


# CGB Ten-Year Government of Canada Bond Futures





# SXF S&P Canada 60 Index Futures



# Equity Options

