



# Statistics

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**August**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**



**BOURSE DE MONTRÉAL INC.**

Monthly Volumes

Year-to-Date Volumes

Month End Open Interest

Interest Rate Derivatives	Volume Aug. 2006	Volume Aug. 2005	% variation	Volume July, 2006	% variation	Volume YTD 2006	Volume YTD 2005	% variation	Open Interest Aug. 2006	Open Interest July 2005	% variation	Open Interest July, 2006	% variation
BAX	1,375,094	1,006,789	36.6%	1,615,008	-14.9%	11,528,404	7,363,860	56.6%	521,929	407,654	28.0%	542,233	-3.7%
OBX	36,842	24,390	51.1%	110,494	-66.7%	418,468	250,546	67.0%	148,386	90,520	63.9%	121,344	22.3%
CGB	1,025,073	602,845	70.0%	404,200	153.6%	5,082,596	3,024,377	68.1%	334,933	160,047	109.3%	270,828	23.7%
CGZ	5,486	8,603	N/A	2,882	90.4%	66,678	92,289	N/A	4,326	10,734	-59.7%	4,388	-1.4%
OGB	0	N/A	N/A	0	N/A	25	N/A	N/A	0	N/A	N/A	25	N/A
<b>Sous-total</b>	<b>2,442,495</b>	<b>1,642,627</b>	<b>48.7%</b>	<b>2,132,584</b>	<b>14.5%</b>	<b>17,096,171</b>	<b>10,731,079</b>	<b>59.3%</b>	<b>1,009,574</b>	<b>668,955</b>	<b>50.9%</b>	<b>938,818</b>	<b>7.5%</b>
<b>Dérivés sur indice</b>													
SXF	146,445	98,111	49.3%	145,586	0.6%	1,716,808	1,271,605	35.0%	153,826	125,886	22.2%	143,570	7.1%
SXA	1,959	889	120.4%	2,448	-20.0%	15,176	7,309	107.6%	1,756	887	N/A	682	N/A
SXB	0	0	N/A	0	N/A	94	64	N/A	2	0	N/A	2	N/A
SXH	0	0	N/A	0	N/A	4	148	-97.3%	2	0	N/A	2	N/A
SXY	243	218	N/A	50	386.0%	7,509	10,981	-31.6%	47	180	N/A	0	N/A
SXO (Long Terme inclus)	4,060	2,180	86.2%	5,781	-29.8%	48,324	13,334	262.4%	10,871	4,562	138.3%	10,580	2.8%
<b>Sous-total</b>	<b>152,707</b>	<b>101,398</b>	<b>50.6%</b>	<b>153,865</b>	<b>-0.8%</b>	<b>1,787,915</b>	<b>1,303,441</b>	<b>37.2%</b>	<b>166,504</b>	<b>131,515</b>	<b>26.6%</b>	<b>154,836</b>	<b>7.5%</b>
<b>Options ETF</b>													
XIU (LT inclus)	14,593	15,089	-3.3%	20,452	-28.6%	233,975	106,528	119.6%	37,962	37,178	2.1%	35,396	7.2%
XGD/XGL (LT inclus)	8,396	6,399	31.2%	11,457	-26.7%	110,071	64,857	69.7%	13,511	11,385	18.7%	13,166	2.6%
XFN	17,821	15,998	11.4%	14,429	23.5%	77,862	49,382	57.7%	32,342	23,081	40.1%	19,693	64.2%
XIT	1,100	706	55.8%	173	535.8%	6,258	4,349	43.9%	1,863	1,423	30.9%	1,076	73.1%
XEX/XEG/XGE (LT inclus)	9,408	15,399	-38.9%	7,017	34.1%	146,205	130,130	12.4%	34,597	21,798	58.7%	33,475	3.4%
<b>Sous-total</b>	<b>51,318</b>	<b>53,591</b>	<b>-4.2%</b>	<b>53,528</b>	<b>-4.1%</b>	<b>574,371</b>	<b>355,246</b>	<b>61.7%</b>	<b>120,275</b>	<b>94,865</b>	<b>26.8%</b>	<b>102,806</b>	<b>17.0%</b>
<b>Dérivés sur actions</b>													
Options sur Actions	843,509	839,337	0.5%	647,157	30.3%	7,017,686	5,360,313	30.9%	1,198,278	1,019,975	17.5%	1,046,854	14.5%
Options à Long Terme	23,858	48,009	-50.3%	27,025	-11.7%	491,661	432,006	13.8%	162,872	189,810	-14.2%	152,828	6.6%
<b>Sous-total</b>	<b>867,367</b>	<b>887,346</b>	<b>-2.3%</b>	<b>674,182</b>	<b>28.7%</b>	<b>7,509,347</b>	<b>5,792,319</b>	<b>29.6%</b>	<b>1,361,150</b>	<b>1,209,785</b>	<b>12.5%</b>	<b>1,199,682</b>	<b>13.5%</b>
<b>Dérivés sur devises</b>													
USX	1,982	N/A	N/A	1,452	N/A	25,219	N/A	N/A	3,427	N/A	N/A	2,723	N/A
<b>TOTAL</b>	<b>3,515,869</b>	<b>2,684,962</b>	<b>30.9%</b>	<b>3,015,611</b>	<b>16.6%</b>	<b>26,993,023</b>	<b>18,182,085</b>	<b>48.5%</b>	<b>2,660,930</b>	<b>2,105,120</b>	<b>26.4%</b>	<b>2,398,865</b>	<b>10.9%</b>

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

OBX: Options on Three-month Canadian Bankers' Acceptance Futures  
 OGB: Option on Ten-year Government of Canada Bond 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 July 03, 2005  
 5 - Listed on July 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		2004		2003		2002		2001	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>BAX</b>	11,528,404	521,929	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>	5,082,596	334,933	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>	66,678	4,326	132,637	3,884	218,069	4,292	N/A	N/A	N/A	N/A	N/A	N/A
<b>OGB</b>	25	0										
<b>TOTAL</b>	<b>16,677,703</b>	<b>861,188</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>	418,468	148,386	377,370	44,375	265,937	31,371	341,245	31,572	57,950	17,050	89,339	3,602
<b>TOTAL</b>	<b>418,468</b>	<b>148,386</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>	25	0	7	0	613	59	3,754	17	N/A	N/A	N/A	N/A
<b>TOTAL</b>	<b>25</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

OGB : Option on Ten-year Government of Canada Bond Futures

### Historical Index Derivative Statistics

Futures Contracts	2006 YTD		2005		2004		2003		2002		2001	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>SXF</b>	1,716,808	153,826	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>	15,176	1,756	9,898	481	774	357	1,454	104	739	0	N/A	N/A
<b>SXB</b>	94	2	266	0	186	0	110	0	187	0	N/A	N/A
<b>SXH</b>	4	2	172	0	726	0	6,890	500	7,071	1,375	N/A	N/A
<b>SXY</b>	7,509	47	13,662	101	2,524	1,980	452	0	85	0	N/A	N/A
<b>TOTAL</b>	<b>1,739,591</b>	<b>155,633</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>	48,324	10,871	27,897	4,813	38,892	2,027	38,221	1,285	47,749	4,251	35,585	4,609
<b>XIU</b>	233,975	37,962	176,498	32,970	120,502	22,331	130,508	30,497	237,325	18,450	127,731	8,408
<b>XGD</b>	110,071	13,511	111,502	8,220	54,561	5,773	18,199	3,752	N/A	N/A	N/A	N/A
<b>XFN</b>	77,862	32,342	99,079	14,054	73,006	8,468	101,914	5,618	N/A	N/A	N/A	N/A
<b>XIT</b>	6,258	1,863	7,942	1,890	11,800	1,627	9,721	1,535	N/A	N/A	N/A	N/A
<b>XEG</b>	146,205	34,597	227,268	29,687	37,783	8,213	10,917	6,380	N/A	N/A	N/A	N/A
<b>TOTAL</b>	<b>622,695</b>	<b>131,146</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		2004		2003		2002		2001	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
<b>Equity Options</b>	7,017,686	1,198,278	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>	491,661	162,872	641,910	267,027	709,408	240,522	301,379	131,443	165,802	66,119	103,249	46,034
<b>TOTAL</b>	<b>7,509,347</b>	<b>1,361,150</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	August		Index and Equity Derivatives / ETF Options		Sect. iUnits		USX	
	2006	2005	2006	2005	2006	2005	2006	2005
	Total	127	250	127	251	127	250	127
January	21	20	21	20	21	20	21	
February	20	20	20	20	20	20	20	
March	23	22	23	22	23	22	23	
April	19	21	19	21	19	21	19	
May	22	21	22	21	22	21	22	
June	22	22	22	22	22	22	22	
July	20	20	20	20	20	20	20	
August	22	22	22	22	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 Aug. 2006	Daily Ave. Volume Aug. 2005	% variation	Daily Ave. Volume July, 2006	% variation	Daily Ave. Volume YTD 2006	Daily Ave. Volume YTD 2005	% variation	Daily Ave. Volume 2005	% variation
BAX	62,504	45,763	36.6%	80,750	-22.6%	68,215	43,833	55.6%	44,629	52.8%
OBX	1,675	1,109	51.0%	5,525	-69.7%	2,476	1,491	66.1%	1,509	64.1%
CGB	46,594	27,402	70.0%	20,210	130.6%	30,075	18,002	67.1%	18,769	60.2%
CGZ (6)	249	391	-36.2%	144	73.2%	395	549	-28.1%	531	-25.7%
OGB	0	N/A	N/A	0	N/A	0	N/A	N/A	N/A	N/A
<b>Sous-total (*)</b>	<b>111,023</b>	<b>74,665</b>	<b>48.7%</b>	<b>106,629</b>	<b>4.1%</b>	<b>101,161</b>	<b>63,875</b>	<b>58.4%</b>	<b>65,438</b>	<b>54.6%</b>
<b>Dérivés sur indice</b>										
SXF	6,657	4,460	49.3%	7,279	-8.6%	10,159	7,569	34.2%	8,902	14.1%
SXA(2)	89	40	122.6%	122	-27.0%	90	44	104.1%	39	130.3%
SXB(2)	0	0	N/A	0	N/A	1	0	N/A	1	N/A
SXH(2)	0	0	N/A	0	N/A	0	1	-97.6%	1	N/A
SXY(2)	11	10	10.5%	3	305.0%	44	65	-31.6%	54	-17.7%
SXO (Long Terme inclus)	185	99	86.4%	289	-36.1%	286	79	262.0%	111	157.6%
<b>Sous-total (*)</b>	<b>6,941</b>	<b>4,609</b>	<b>50.6%</b>	<b>7,693</b>	<b>-9.8%</b>	<b>10,579</b>	<b>7,758</b>	<b>36.4%</b>	<b>9,108</b>	<b>16.2%</b>
<b>Options ETF</b>										
XIU (Long Terme inclus)	663	686	-3.3%	1,023	-35.2%	1,384	634	118.4%	703	96.9%
XGD/XGL (4)	382	291	31%	573	-33.4%	651	386	69%	444	46.7%
XFN (4)	810	727	11%	721	12.4%	461	294	57%	395	16.6%
XIT (4)	50	32	56%	9	455.6%	37	26	42%	32	15.0%
XEG (4)	428	700	-39%	351	21.8%	865	775	12%	905	-4.4%
<b>Sous-total (*)</b>	<b>2,333</b>	<b>2,436</b>	<b>-4.2%</b>	<b>2,677</b>	<b>-12.9%</b>	<b>3,399</b>	<b>2,115</b>	<b>60.7%</b>	<b>2,479</b>	<b>37.1%</b>
<b>Dérivés sur actions</b>										
Options sur actions	38,341	38,152	0.5%	32,358	18.5%	41,525	31,907	30.1%	34,932	18.9%
Options à Long Terme	1,084	2,182	-50.3%	1,351	-19.7%	2,909	2,571	13.2%	2,557	13.8%
<b>Sous-total (*)</b>	<b>39,426</b>	<b>40,334</b>	<b>-2.3%</b>	<b>33,709</b>	<b>17.0%</b>	<b>44,434</b>	<b>34,478</b>	<b>28.9%</b>	<b>37,489</b>	<b>18.5%</b>
<b>Dérivés sur devises</b>										
USX (7)	90	N/A	N/A	73	N/A	149	N/A	N/A	108	N/A
<b>TOTAL (*)</b>	<b>159,812</b>	<b>122,044</b>	<b>30.9%</b>	<b>150,781</b>	<b>6.0%</b>	<b>159,722</b>	<b>108,227</b>	<b>47.6%</b>	<b>114,284</b>	<b>39.8%</b>

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

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

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/Units			Volume			Value			Transactions			Open Interest
			Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total	31-Aug-06
BAX	BAX Options	OBX	14,400	22,442	36,842	2,298,125	1,488,025	3,786,150	54	45	99	148,386
CGB	CGB Options	OGB	0	0	0	0	0	0	0	0	0	0
S+P/CDA 60 Index	S+P/CDA 60 Index	SXO	2,791	1,269	4,060	4,935,120	1,496,825	6,431,945	114	115	229	10,871
Units S&P/TSE 60 fund	i60 Units *	XIU	6,349	8,244	14,593	1,564,885	1,224,440	2,789,325	259	348	607	37,962
	Energy *	XEG/XEX	5,723	3,685	9,408	4,884,040	1,396,205	6,280,245	382	283	665	34,597
	Financial Services	XFN	3,970	13,851	17,821	238,800	1,741,739	1,980,539	146	106	252	32,342
	Gold *	XGD/XGL	5,318	3,078	8,396	3,851,960	1,930,649	5,782,609	575	295	870	13,511
	IT	XIT	258	842	1,100	17,400	72,240	89,640	10	13	23	1,863
USD/CAD	Currency Options	USX	666	1,316	1,982	59,263	115,834	175,097	59	66	125	3,427
<b>Sub Total</b>			<b>39,475</b>	<b>54,727</b>	<b>94,202</b>	<b>17,849,593</b>	<b>9,465,957</b>	<b>27,315,550</b>	<b>1,599</b>	<b>1,271</b>	<b>2,870</b>	<b>282,959</b>
<b>Grand Total</b>			<b>631,768</b>	<b>329,801</b>	<b>961,569</b>	<b>139,869,849</b>	<b>54,124,651</b>	<b>193,994,500</b>	<b>37,930</b>	<b>14,862</b>	<b>52,792</b>	<b>1,644,109</b>

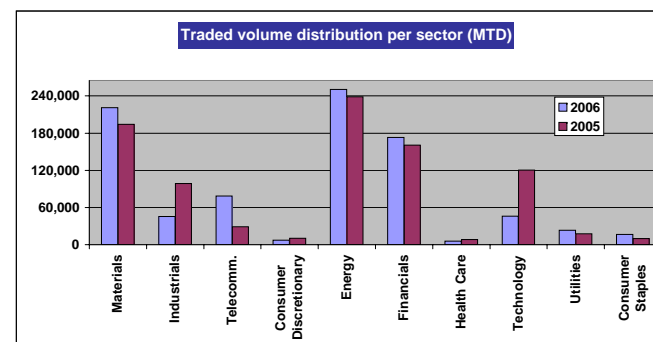
NOTE \*: Leaps included

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

### Trading Volume by Sector (\*)

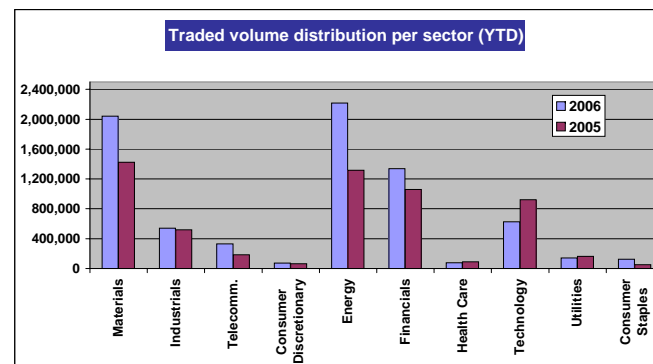
MTD

Sectors	Volume Aug. 2006	Trade Volume (%)	Volume Aug. 2005	Change Volume 2006/2005	Volume July. 2006	Change Volume Aug. - Jul. (2006)
Materials	221,295	25.51%	194,079	14.02%	169,566	30.51%
Industrials	45,326	5.23%	98,593	-54.03%	43,980	3.06%
Telecommunications	78,386	9.04%	29,076	169.59%	21,784	259.83%
Consumer Discretionary	7,190	0.83%	10,169	-29.29%	5,594	28.53%
Energy	250,293	28.86%	238,767	4.83%	214,536	16.67%
Financials	173,082	19.95%	160,853	7.60%	135,620	27.62%
Health Care	5,760	0.66%	8,026	-28.23%	6,060	-4.95%
Technology	45,906	5.29%	120,192	-61.81%	47,196	-2.73%
Utilities	23,417	2.70%	17,708	32.24%	13,162	77.91%
Consumer Staples	16,712	1.93%	9,883	69.10%	16,684	0.17%
<b>Total</b>	<b>867,367</b>	<b>100.00%</b>	<b>887,346</b>		<b>674,182</b>	<b>28.7%</b>



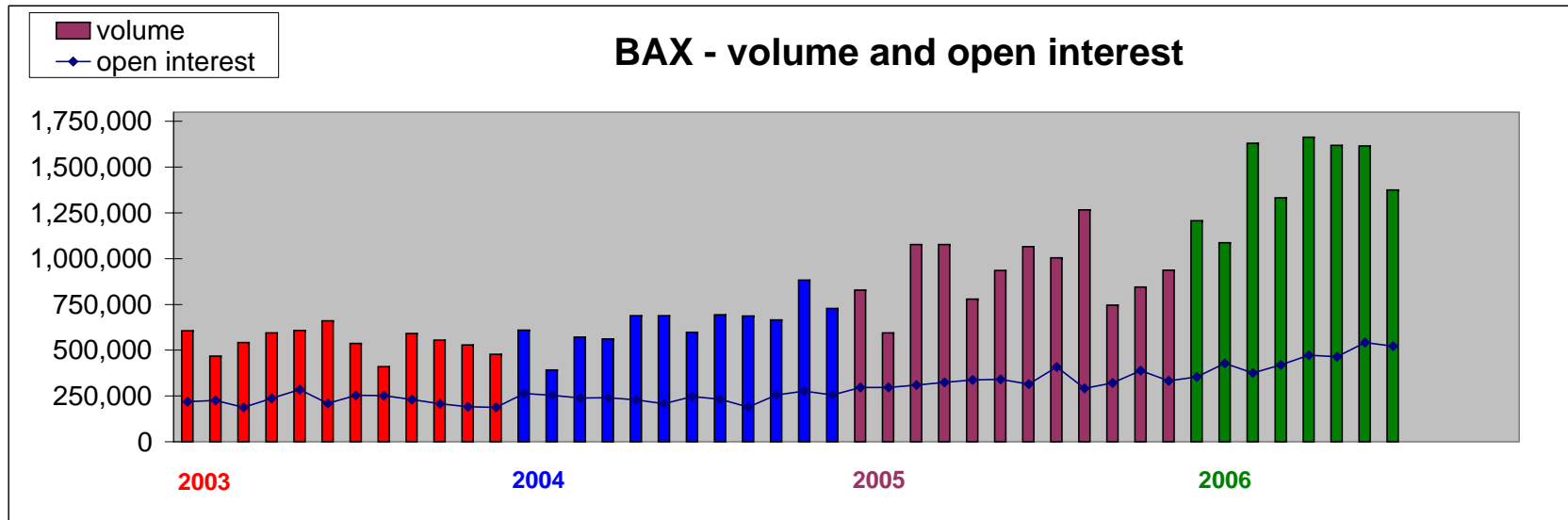
YTD

Sectors	Volume YTD 2006	Trade Volume (%)	Volume YTD 2005	Change Volume YTD 2006/ YTD 2005
Materials	2,039,524	24.2%	1,422,375	43.4%
Industrials	541,881	8.2%	518,294	4.6%
Telecommunications	330,288	3.6%	185,149	78.4%
Consumer Discretionary	73,735	1.0%	65,862	12.0%
Energy	2,215,841	25.4%	1,315,879	68.4%
Financials	1,337,752	18.1%	1,059,664	26.2%
Health Care	76,795	1.6%	89,305	-14.0%
Technology	627,629	14.0%	922,350	-32.0%
Utilities	143,170	1.0%	161,975	-11.6%
Consumer Staples	122,732	2.9%	51,466	138.5%
<b>Total</b>	<b>7,509,347</b>	<b>100.00%</b>	<b>5,792,319</b>	<b>29.6%</b>

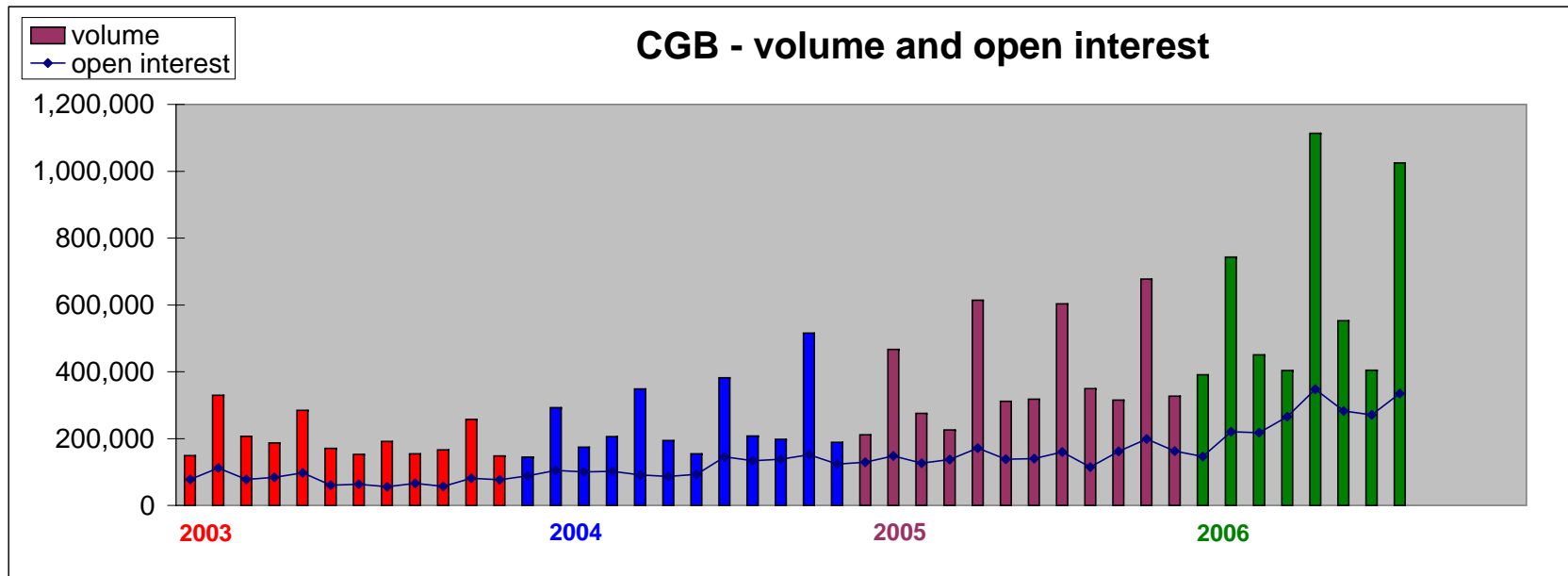


\* Sector breakdowns are based on the S&P/TSX Indices

# BAX Three-Month Canadian Bankers' Acceptance Futures

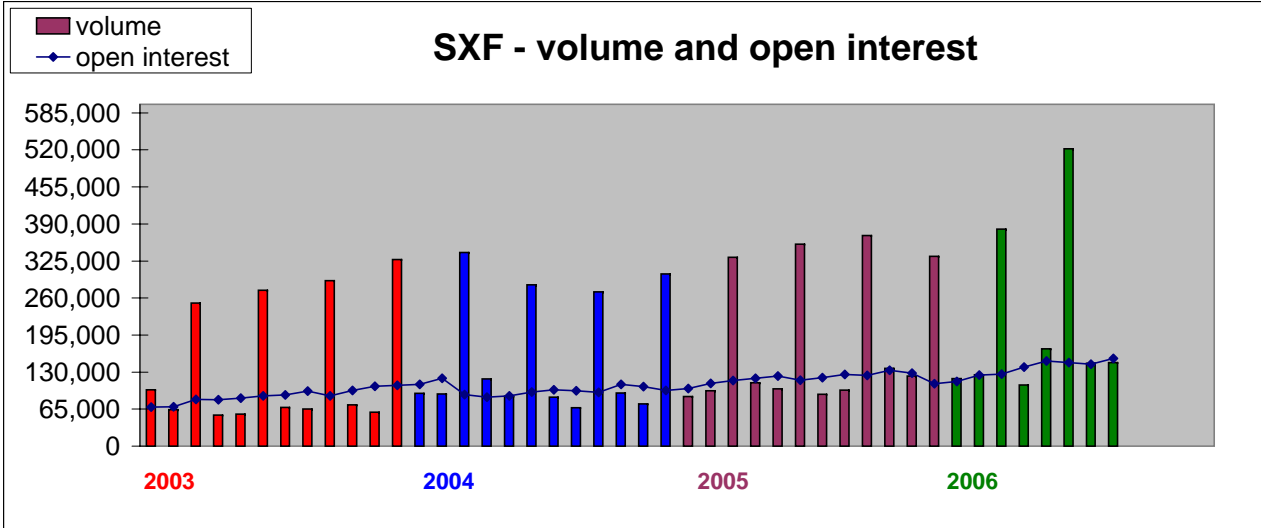


# CGB Ten-Year Government of Canada Bond Futures





# SXF S&P Canada 60 Index Futures



# Equity Options

