

MONTRÉAL EXCHANGE

Statistics



Mar 2006

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Mar 2006	Mar 2005	% CHG	Feb 2006	% CHG	2006	2005	% CHG	Total 2005	Mar 2006	Mar 2005	% CHG	Feb 2006	% CHG	Mar 2006	YTD 2006
Short-Term Interest Rate Futures																
BAX	1,630,245	1,076,791	51.4%	1,086,412	50.1%	3,924,587	2,500,190	57.0%	11,157,298	374,678	310,193	20.8%	428,647	-12.6%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Others	0	0		0		0	7	-100.0%	7	0		0		0	0	
Total	1,630,245	1,076,791	51.4%	1,086,412	50.1%	3,924,587	2,500,197	57.0%	11,157,305	374,678	310,193	20.8%	428,647	-12.6%	0	0
Short-Term Interest Rate Options - OBX	29,725	19,900	49.4%	33,141	-10.3%	101,117	48,634	107.9%	377,370	41,750	42,980	-2.9%	77,499	-46.1%	0	0
Bond Futures																
CGZ	4,153	11,236	-63.0%	19,277	-78.5%	26,126	45,730	-42.9%	132,637	7,943	5,164	53.8%	7,589	4.7%	0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	450,767	275,183	63.8%	742,684	-39.3%	1,584,084	952,608	66.3%	4,692,287	217,932	126,519	72.3%	220,762	-1.3%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	454,920	286,419	58.8%	761,961	-40.3%	1,610,210	998,338	61.3%	4,824,924	225,875	131,683	71.5%	228,351	-1.1%	0	0
Bond Options - OGB	0	0		0		0	0		0	0		0		0	0	
Index Futures																
SXF	380,866	331,388	14.9%	125,344	203.9%	624,699	515,736	21.1%	2,234,406	126,375	115,236	9.7%	124,457	1.5%	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	1,733	1,250	38.6%	541	220.3%	4,566	3,606	26.6%	9,898	22	712	-96.9%	452	-95.1%	0	0
SXB	0	0		0		20	0		266	0		0		0	0	
SXH	0	96	-100.0%	0		0	148	-100.0%	172	0	44	-100.0%	0		0	0
SXY	1,911	1,725	10.8%	88	2071.6%	6,119	4,327	41.4%	13,662	233	649	-64.1%	226	3.1%	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	384,510	334,459	15.0%	125,973	205.2%	635,404	523,817	21.3%	2,258,404	126,630	116,641	8.6%	125,135	1.2%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	5,278	323	1534.1%	7,162	-26.3%	16,149	3,943	309.6%	27,897	7,966	1,298	513.7%	8,239	-3.3%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	5,278	323	1534.1%	7,162	-26.3%	16,149	3,943	309.6%	27,897	7,966	1,298	513.7%	8,239	-3.3%	0	0
Other Options	98,188	67,818	44.8%	61,055	60.8%	230,585	195,339	18.0%	641,910	351,802	321,053	9.6%	309,142	13.8%	0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	66,723	61,133	9.1%	59,268	12.6%	200,990	122,029	64.7%	622,289	84,827	46,806	81.2%	118,632	-28.5%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	886,996	704,674	25.9%	861,851	2.9%	2,782,906	2,014,906	38.1%	8,768,028	915,774	746,260	22.7%	884,939	3.5%	0	0
Currency Options - USX	4,827	0		5,099	-5.3%	14,247	0		7,264	5,669	0	5,859	-3.2%	0	0	
Total Futures	2,469,675	1,697,669	45.5%	1,974,346	25.1%	6,170,201	4,022,352	53.4%	18,240,633	727,183	558,517	30.2%	782,133	-7.0%	0	0
Total Options	1,091,737	853,848	27.9%	1,027,576	6.2%	3,345,994	2,384,851	40.3%	10,444,758	1,407,788	1,158,397	21.5%	1,404,310	0.2%	0	0
GRAND TOTAL	3,561,412	2,551,517	39.6%	3,001,922	18.6%	9,516,195	6,407,203	48.5%	28,685,391	2,134,971	1,716,914	24.3%	2,186,443	-2.4%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2006	Mar 2005	% CHG	Feb 2006	% CHG	2006	2005	% CHG	Total 2005
Short-Term Interest Rate Futures									
BAX	70,880	48,945	44.8%	54,321	30.5%	60,907	40,038	52.1%	178,231
CRA	0	0		0		0	0		0
Others	0	0		0		0	0		0
Total	70,880	48,945	44.8%	54,321	30.5%	60,907	40,038	52.1%	178,231
Short-Term Interest Rate Options - OBX	1,292	905	42.8%	1,657	-22.0%	1,590	780	103.8%	6,036
Bond Futures									
CGZ	181	511	-64.6%	964	-81.2%	424	745	-43.1%	2,133
CGF	0	0		0		0	0		0
CGB	19,599	12,508	56.7%	37,134	-47.2%	25,111	15,460	62.4%	74,922
LGB	0	0		0		0	0		0
Total	19,780	13,019	51.9%	38,098	-48.1%	25,535	16,205	57.6%	77,055
Bond Options - OGB	0	0		0		0	0		0
Index Futures									
SXF	16,559	15,063	9.9%	6,267	164.2%	9,490	8,093	17.3%	35,403
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	75	57	31.6%	27	177.8%	71	58	22.4%	158
SXB	0	0		0		0	0		4
SXH	0	4	-100.0%	0		0	2	-100.0%	3
SXY	83	78	6.4%	4	1975.0%	95	70	35.7%	217
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	16,717	15,202	10.0%	6,298	165.4%	9,656	8,223	17.4%	35,785
Index Options									
SXJ	0	0		0		0	0		0
SXO	229	15	1426.7%	358	-36.0%	255	65	292.3%	447
SXV	0	0		0		0	0		0
Total	229	15	1426.7%	358	-36.0%	255	65	292.3%	447
Other Options	4,269	3,083	38.5%	3,053	39.8%	3,573	3,153	13.3%	10,259
ETF Futures	0	0		0		0	0		0
ETF Options	2,901	2,779	4.4%	2,964	-2.1%	3,146	1,941	62.1%	9,892
Share Futures	0	0		0		0	0		0
Equity Options	38,565	32,031	20.4%	43,093	-10.5%	43,633	32,514	34.2%	139,712
Currency Options - USX	210	0		255	-17.6%	224	0		120
Total Futures	107,377	77,166	39.2%	98,717	8.8%	96,098	64,466	49.1%	291,071
Total Options	47,466	38,813	22.3%	51,380	-7.6%	52,421	38,453	36.3%	166,466
GRAND TOTAL	154,843	115,979	33.5%	150,097	3.2%	148,519	102,919	44.3%	457,537

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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