



Statistics

March 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 Mar. 2006	Volume Mar. 2005	% variation	Volume Feb. 2006	% variation	Volume YTD 2006	Volume YTD 2005	% variation	Open Interest Mar. 2006	Open Interest Mar. 2005	% variation	Open Interest Feb. 2006	% variation
BAX	1,630,245	1,076,791	51.4%	1,086,412	50.1%	3,924,587	2,500,190	57.0%	374,678	310,193	20.8%	428,647	-12.6%
OBX	29,725	19,900	49.4%	33,141	-10.3%	101,117	48,634	107.9%	41,750	42,980	-2.9%	77,499	-46.1%
CGB	450,767	275,183	63.8%	742,684	-39.3%	1,584,084	952,608	66.3%	217,932	126,519	72.3%	220,762	-1.3%
CGZ (6)	4,153	11,236	N/A	19,277	-78.5%	26,126	45,730	N/A	7,943	5,164	N/A	7,589	4.7%
OBA (5)	0	0	N/A	N/A	N/A	N/A	7	N/A	0	0	N/A	0	N/A
Sub Total	2,114,890	1,383,110	52.9%	1,881,514	12.4%	5,635,914	3,547,169	58.9%	642,303	484,856	32.5%	734,497	-12.6%
Index Derivatives													
SXF	380,866	331,388	14.9%	125,344	203.9%	624,699	515,736	21.1%	126,375	115,236	9.7%	124,457	1.5%
SXA(2)	1,733	1,250	38.6%	541	220.3%	4,566	3,606	26.6%	22	712	N/A	452	N/A
SXB(2)	0	0	N/A	0	N/A	20	0	N/A	0	0	N/A	0	N/A
SXH(2)	0	96	N/A	0	N/A	0	148	-100.0%	0	44	N/A	0	N/A
SXY(2)	1,911	1,725	N/A	88	2071.6%	6,119	4,327	41.4%	233	649	N/A	226	N/A
SXO (Long Term included)	5,278	323	1534.1%	7,162	-26.3%	16,149	3,943	309.6%	7,966	1,298	513.7%	8,239	-3.3%
Sub Total	389,788	334,782	16.4%	133,135	192.8%	651,553	527,760	23.5%	134,596	117,939	14.1%	133,374	0.9%
ETF Options													
XIU (Long Term included)	21,889	12,711	72.2%	21,142	3.5%	73,347	33,985	115.8%	28,526	12,972	119.9%	52,039	-45.2%
XGD/XGL (4)	12,889	12,975	-0.7%	12,143	6.1%	37,972	27,688	37.1%	9,692	9,712	-0.2%	11,930	-18.8%
XFN (4)	4,120	4,670	-11.8%	6,259	-34.2%	18,065	11,987	50.7%	10,896	5,053	115.6%	17,266	-36.9%
XIT (4)	872	205	325.4%	633	37.8%	3,388	1,241	173.0%	1,691	936	80.7%	2,138	-20.9%
XEG (4)	26,953	30,572	-11.8%	19,091	41.2%	68,218	47,128	44.8%	34,022	18,133	87.6%	35,259	-3.5%
Sub Total	66,723	61,133	9.1%	59,268	12.6%	200,990	122,029	64.7%	84,827	46,806	81.2%	118,632	-28.5%
Equity Derivatives													
Equity Options	886,996	704,674	25.9%	861,851	2.9%	2,782,964	2,014,906	38.1%	915,774	746,260	22.7%	884,939	3.5%
Long Term Options	98,188	67,818	44.8%	61,055	60.8%	230,585	195,339	18.0%	351,802	321,053	9.6%	309,142	13.8%
Sub Total	985,184	772,492	27.5%	922,906	6.7%	3,013,549	2,210,245	36.3%	1,267,576	1,067,313	18.8%	1,194,081	6.2%
Currency Options													
USX (7)	4,827	N/A	N/A	5,099	N/A	14,247	N/A	N/A	5,669	N/A	N/A	5,859	N/A
TOTAL	3,561,412	2,551,517	39.6%	3,001,922	18.6%	9,516,253	6,407,203	48.5%	2,134,971	1,716,914	24.3%	2,186,443	-2.4%

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 ⁵/₁₆ % 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
BAX	3,924,587	374,678	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
CGB	1,584,084	217,932	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
CGZ	26,126	7,943	132,637	3,884	218,069	4,292	N/A	N/A	N/A	N/A	N/A	N/A
TOTAL	5,534,797	600,553	15,982,222	498,420	10,989,968	383,443	8,981,625	265,082	6,599,556	211,812	6,069,465	215,994
Futures Options												
OBX	101,117	41,750	377,370	44,375	265,937	31,371	341,245	31,572	57,950	17,050	89,339	3,602
TOTAL	101,117	41,750	377,370	44,375	265,937	31,371	341,245	31,572	57,950	17,050	89,351	3,602
Bond Options												
OBA	N/A	0	7	0	613	59	3,754	17	N/A	N/A	N/A	N/A
TOTAL	0	0	7	0	613	59	4,498	17	3,774	219	20,369	601

BAX: Three-month Canadian Bankers' Acceptance Futures

CGB: Ten-year Government of Canada Bond Futures

CGZ: Five-year Government of Canada Bond Futures

OBX: Options on Three-month Canadian Bankers' Acceptance 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
SXF	624,699	126,375	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
SXA	4,566	22	9,898	481	774	357	1,454	104	739	0	N/A	N/A
SXB	20	0	266	0	186	0	110	0	187	0	N/A	N/A
SXH	0	0	172	0	726	0	6,890	500	7,071	1,375	N/A	N/A
SXY	6,119	233	13,662	101	2,524	1,980	452	0	85	0	N/A	N/A
TOTAL	635,404	126,630	2,258,404	110,405	1,910,248	100,062	1,690,900	107,245	1,458,942	69,000	1,174,328	53,541
Options on Index Derivatives												
SXO	16,149	7,966	27,897	4,813	38,892	2,027	38,221	1,285	47,749	4,251	35,585	4,609
XIU	73,347	28,526	176,498	32,970	120,502	22,331	130,508	30,497	237,325	18,450	127,731	8,408
XGD	37,972	9,692	111,502	8,220	54,561	5,773	18,199	3,752	N/A	N/A	N/A	N/A
XFN	18,065	10,896	99,079	14,054	73,006	8,468	101,914	5,618	N/A	N/A	N/A	N/A
XIT	3,388	1,691	7,942	1,890	11,800	1,627	9,721	1,535	N/A	N/A	N/A	N/A
XEG	68,218	34,022	227,268	29,687	37,783	8,213	10,917	6,380	N/A	N/A	N/A	N/A
TOTAL	217,139	92,793	650,186	91,634	336,544	48,439	309,480	49,067	285,074	22,701	163,316	13,017

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
Equity Options	2,782,964	915,774	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
Long Term Options	230,585	351,802	641,910	267,027	709,408	240,522	301,379	131,443	165,802	66,119	103,249	46,034
TOTAL	3,013,549	1,267,576	9,409,938	1,259,320	8,311,818	988,837	6,355,251	687,411	6,252,477	723,823	5,203,143	562,042

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	64	250	64	251	64	250	64
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		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	%
	Mar. 2006	Mar. 2005	variation	Feb. 2006	variation	YTD 2006	YTD 2005	variation	2005	variation
BAX	70,880	48,945	44.8%	54,321	30.5%	61,322	40,326	52.1%	44,629	37.4%
OBX	1,292	905	42.9%	1,657	-22.0%	1,580	784	101.4%	1,509	4.7%
CGB	19,599	12,508	56.7%	37,134	-47.2%	24,751	15,365	61.1%	18,769	31.9%
CGZ (6)	181	511	-64.6%	964	-81.3%	408	738	N/A	531	-23.1%
OBA (5)	N/A	0	N/A	N/A	N/A	N/A	0	N/A	0	N/A
Sub Total (*)	91,952	62,869	46.3%	94,076	-2.3%	88,061	57,212	53.9%	65,438	34.6%
Index Derivatives										
SXF	16,559	15,063	9.9%	6,267	164.2%	9,761	8,318	17.3%	8,902	9.6%
SXA(2)	75	57	32.6%	27	178.6%	71	58	22.7%	39	80.9%
SXB(2)	0	0	N/A	0	N/A	0	0	N/A	1	N/A
SXH(2)	0	4	-100.0%	0	N/A	0	2	-100.0%	1	N/A
SXY(2)	83	78	6.0%	4	1788.3%	96	70	37.0%	54	75.7%
SXO (Long Term included)	229	15	1463.0%	358	-35.9%	252	64	296.8%	111	127.0%
Sub Total (*)	16,947	15,217	11.4%	6,657	154.6%	10,181	8,512	19.6%	9,109	11.8%
ETF Options										
XIU (Long Term included)	952	578	64.7%	1,057	-10.0%	1,146	548	109.1%	703	63.0%
XGD/XGL (4)	560	590	-5%	607	-7.7%	593	447	33%	444	33.6%
XFN (4)	179	212	-16%	313	-42.8%	282	193	46%	395	-28.5%
XIT (4)	38	9	307%	32	19.8%	53	20	164%	32	67.3%
XEG (4)	1,172	1,390	-16%	955	22.8%	1,066	760	40%	905	17.7%
Sub Total (*)	2,901	2,779	4.4%	2,963	-2.1%	3,140	1,968	59.6%	2,479	26.7%
Equity Derivatives										
Equity Options	38,565	32,031	20.4%	43,093	-10.5%	43,484	32,498	33.8%	34,932	24.5%
Long Term Options	4,269	3,083	38.5%	3,053	39.8%	3,603	3,151	14.4%	2,557	40.9%
Sub Total (*)	42,834	35,113	22.0%	46,145	-7.2%	47,087	35,649	32.1%	37,490	25.6%
Currency Options										
USX (7)	210	N/A	N/A	255	N/A	223	N/A	N/A	108	N/A
TOTAL (*)	154,844	115,978	33.5%	150,096	3.2%	148,691	103,342	43.9%	114,284	30.1%

* - 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	31-Mar-06
BAX	BAX Options	OBX	25,025	4,700	29,725	4,267,537	906,875	5,174,412	146	30	176	41,750
S+P/CDA 60 Index	S+P/CDA 60 Index	SXO	3,065	2,213	5,278	5,684,080	2,545,600	8,229,680	262	265	527	7,966
Units S&P/TSE 60 fund	i60 Units *	XIU	15,104	6,785	21,889	2,272,498	818,993	3,091,491	477	368	845	28,526
	Energy *	XEG/XEX	15,251	11,702	26,953	13,548,725	3,497,925	17,046,650	812	567	1,379	34,022
	Financial Services	XFN	1,372	2,748	4,120	388,250	331,100	719,350	80	50	130	10,896
	Gold *	XGD/XGL	8,373	4,516	12,889	4,274,530	1,013,471	5,288,001	753	368	1,121	9,692
	IT	XIT	531	341	872	29,095	27,730	56,825	32	10	42	1,691
USD/CAD	Currency Options	USX	3,095	1,732	4,827	241,982	160,060	402,042	148	109	257	5,669
Sub Total			71,816	34,737	106,553	30,706,697	9,301,754	40,008,451	2,710	1,767	4,477	140,212
Grand Total			741,913	349,824	1,091,737	207,597,955	75,569,626	283,167,581	50,276	20,674	70,950	1,407,788

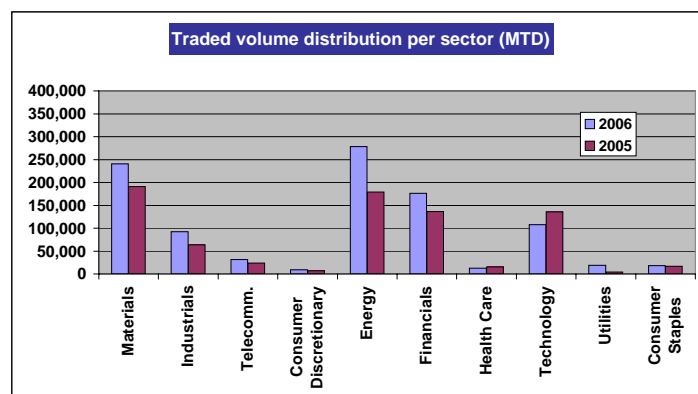
NOTE * : Leaps included

Bourse de Montréal Inc. - Canadian Equity Options Market

Trading Volume by Sector

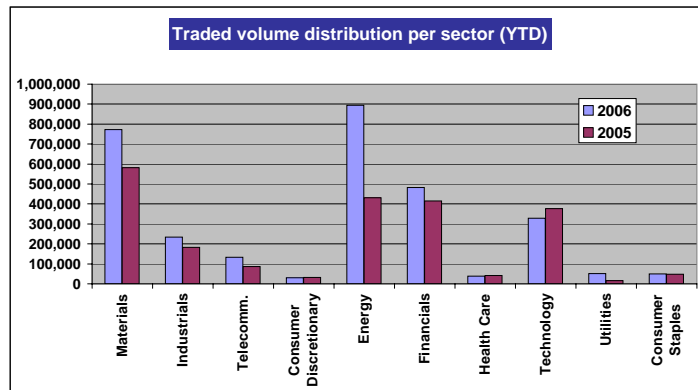
MTD

Sectors	Volume Mar. 2006	Trade Volume (%)	Volume Mar. 2005	Change Volume 2006/2005 (%)	Volume Feb. 2006	Change Volume 2006/2005 (%)
Materials	240,564	24.42%	190,971	25.97%	245,527	-2.02%
Industrials	92,580	9.40%	63,464	45.88%	52,752	75.50%
Telecommunications	31,448	3.19%	24,089	30.55%	41,280	-23.82%
Consumer Discretionary	8,800	0.89%	7,232	21.68%	11,464	-23.24%
Energy	278,197	28.24%	178,840	55.56%	308,856	-9.93%
Financials	176,551	17.92%	136,048	29.77%	147,286	19.87%
Health Care	12,272	1.25%	15,395	-20.29%	8,120	51.13%
Technology	107,920	10.95%	135,370	-20.28%	84,560	27.63%
Utilities	18,785	1.91%	4,416	325.38%	11,762	59.71%
Consumer Staples	18,067	1.83%	16,667	8.40%	11,299	59.90%
Total	985,184	100.00%	772,492		922,906	



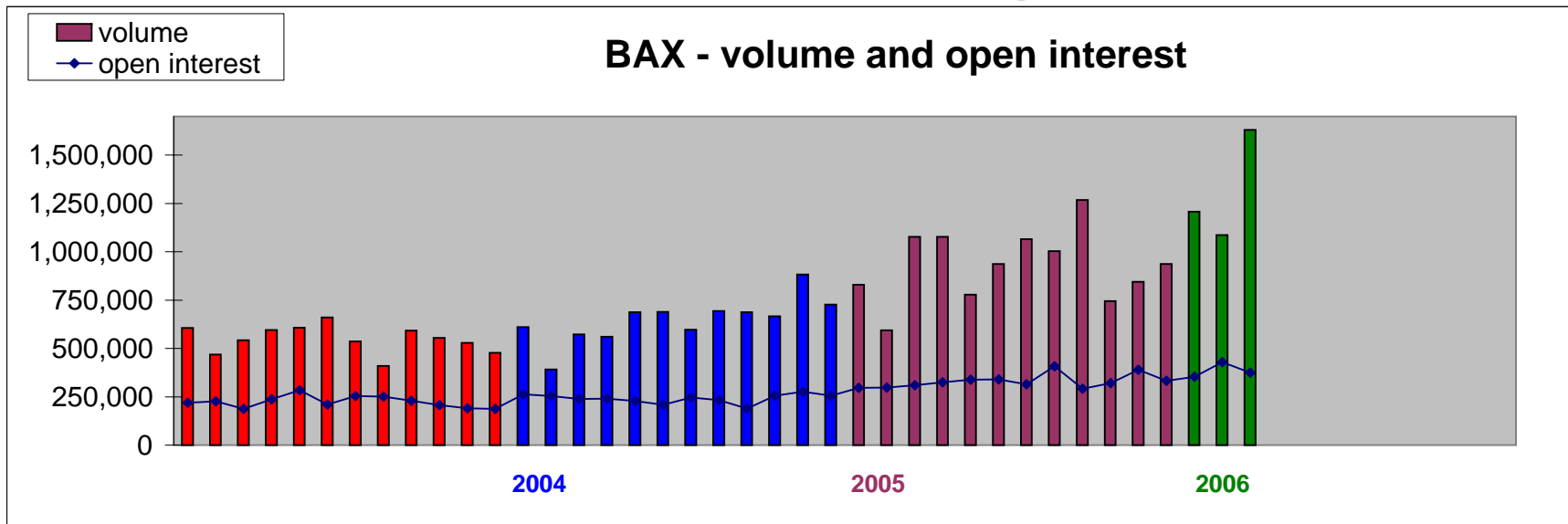
YTD

Sectors	Volume YTD 2006	Trade Volume (%)	Volume YTD 2005	Change Volume YTD 2006/ YTD 2005
Materials	772,377	24.24%	581,293	32.87%
Industrials	234,377	8.20%	182,479	28.44%
Telecommunications	132,802	3.61%	87,014	52.62%
Consumer Discretionary	30,842	1.00%	31,862	-3.20%
Energy	894,012	25.40%	431,479	107.20%
Financials	481,759	18.07%	414,334	16.27%
Health Care	39,225	1.65%	41,693	-5.92%
Technology	328,026	13.99%	376,122	-12.79%
Utilities	51,018	0.99%	15,537	228.36%
Consumer Staples	49,111	2.86%	48,432	1.40%
Total	3,013,549	100.00%	2,210,245	

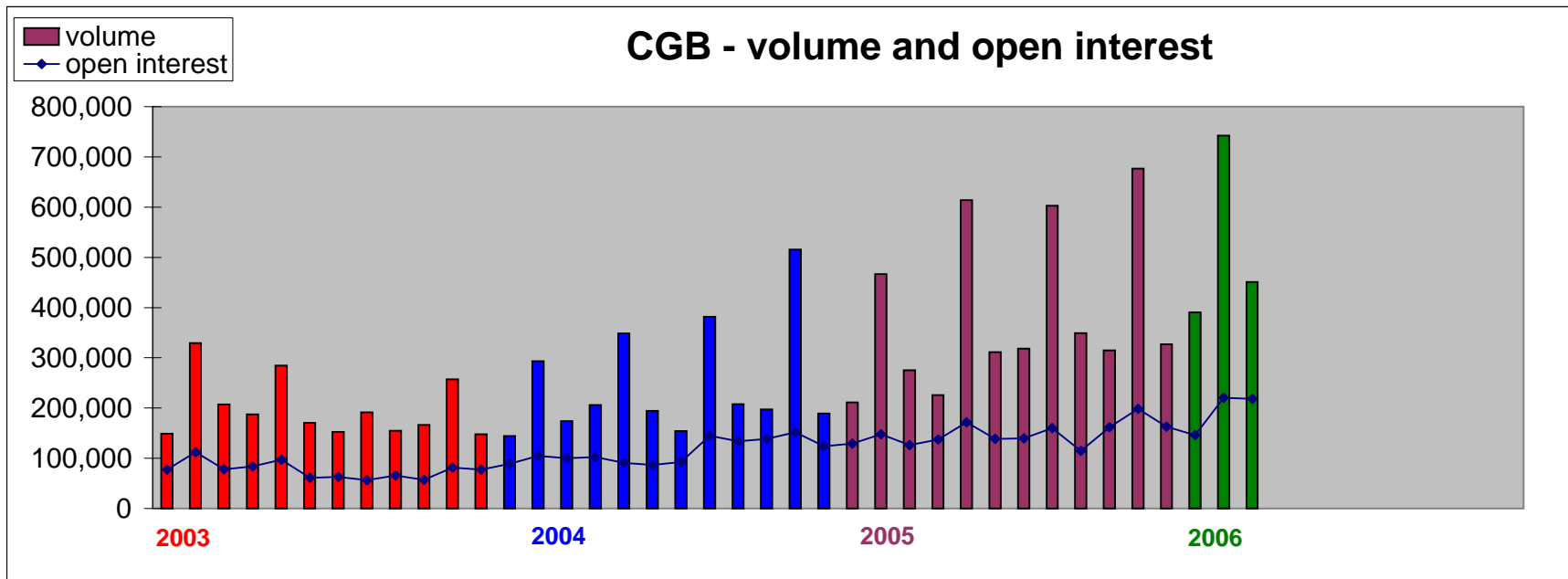


* Sector breakdowns are based on the S&P/TSX Indices

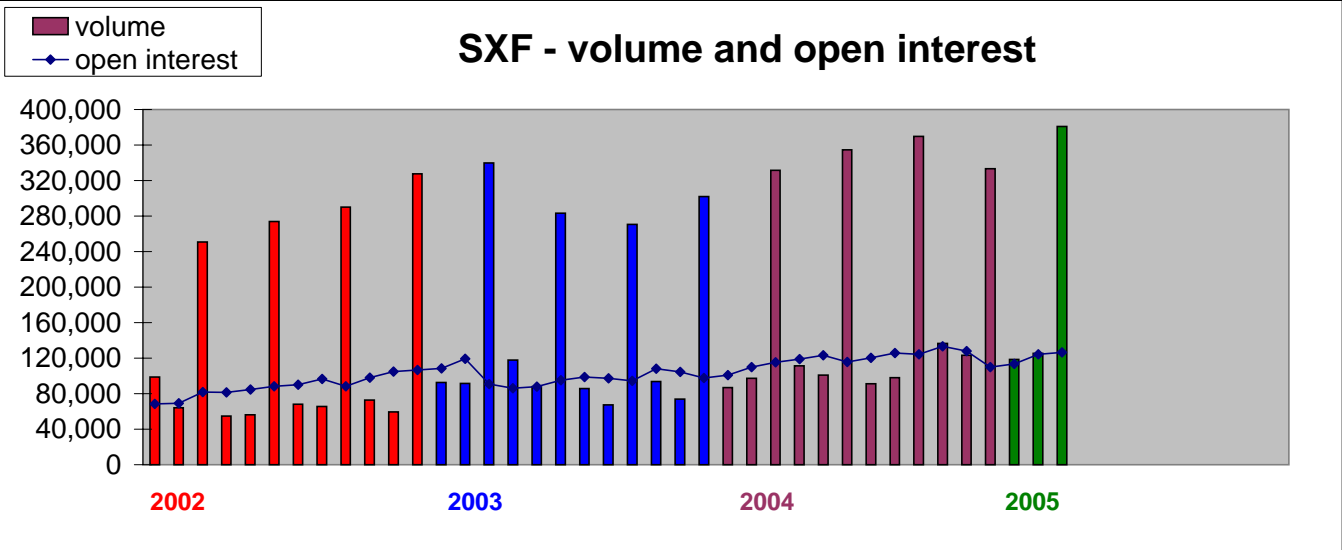
BAX Three-Month Canadian Bankers' Acceptance Futures



CGB Ten-Year Government of Canada Bond Futures



SXF S&P Canada 60 Index Futures



Equity Options

