



Statistics

July 2006

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



BOURSE DE MONTRÉAL INC.

Monthly Volumes

Year-to-Date Volumes

Month End Open Interest

Interest Rate Derivatives	Monthly Volumes			Year-to-Date Volumes			Month End Open Interest						
	Volume July 2006	Volume July 2005	% variation	Volume June, 2006	% variation	Volume YTD 2006	Volume YTD 2005	% variation	Open Interest July 2006	Open Interest July 2005	% variation	Open Interest June, 2006	% variation
BAX	1,615,008	1,064,697	51.7%	1,618,476	-0.2%	10,153,310	6,357,071	59.7%	542,233	313,767	72.8%	463,773	16.9%
OBX	110,494	55,342	99.7%	40,900	170.2%	381,626	226,156	68.7%	121,344	125,725	-3.5%	65,050	86.5%
CGB	404,200	318,150	27.0%	552,721	-26.9%	4,057,523	2,421,532	67.6%	270,828	139,799	93.7%	282,430	-4.1%
CGZ (6)	2,882	6,456	N/A	4,789	-39.8%	61,192	83,686	N/A	4,388	5,979	N/A	4,268	2.8%
OGB	0	N/A	N/A	25	N/A	25	N/A	N/A	25	N/A	N/A	25	N/A
Sub Total	2,132,584	1,444,645	47.6%	2,216,911	-3.8%	14,653,676	9,088,452	61.2%	938,818	585,270	60.4%	815,546	15.1%
Index Derivatives													
SXF	145,586	91,000	60.0%	522,172	-72.1%	1,570,363	1,173,494	33.8%	143,570	120,388	19.3%	146,622	-2.1%
SXA(2)	2,448	2	122300.0%	3,911	-37.4%	13,217	6,420	105.9%	682	2	N/A	490	N/A
SXB(2)	0	0	N/A	22	N/A	94	64	N/A	2	0	N/A	2	N/A
SXH(2)	0	0	N/A	2	N/A	4	148	-97.3%	2	0	N/A	2	N/A
SXY(2)	50	48	N/A	60	-16.7%	7,266	10,763	-32.5%	0	0	N/A	10	N/A
SXO (Long Term included)	5,781	2,053	181.6%	7,668	-24.6%	44,264	11,154	296.8%	10,580	4,456	137.4%	10,270	3.0%
Sub Total	153,865	93,103	65.3%	533,835	-71.2%	1,635,208	1,202,043	36.0%	154,836	124,846	24.0%	157,396	-1.6%
ETF Options													
XIU (Long Term included)	20,452	13,618	50.2%	36,011	-43.2%	219,382	91,439	139.9%	35,396	32,588	8.6%	39,933	-11.4%
XGD/XGL (4)	11,457	4,360	162.8%	16,548	-30.8%	101,675	58,458	73.9%	13,166	11,135	18.2%	14,771	-10.9%
XFN (4)	14,429	3,334	332.8%	10,586	36.3%	60,041	33,384	79.8%	19,693	13,533	45.5%	17,460	12.8%
XIT (4)	173	644	-73.1%	288	-39.9%	5,158	3,643	41.6%	1,076	1,038	3.7%	1,028	4.7%
XEG (4)	7,017	10,493	-33.1%	35,021	-80.0%	136,797	114,731	19.2%	33,475	18,018	85.8%	33,683	-0.6%
Sub Total	53,528	32,449	65.0%	98,454	-45.6%	523,053	301,655	73.4%	102,806	76,312	34.7%	106,875	-3.8%
Equity Derivatives													
Equity Options	647,157	612,497	5.7%	833,975	-22.4%	6,174,177	4,520,976	36.6%	1,046,854	917,702	14.1%	1,135,498	-7.8%
Long Term Options	27,025	42,236	-36.0%	46,170	-41.5%	467,803	383,997	21.8%	152,828	167,818	-8.9%	216,456	-29.4%
Sub Total	674,182	654,733	3.0%	880,145	-23.4%	6,641,980	4,904,973	35.4%	1,199,682	1,085,520	10.5%	1,351,954	-11.3%
Currency Options													
USX (7)	1,452	N/A	N/A	3,111	N/A	23,237	N/A	N/A	2,723	N/A	N/A	2,581	N/A
TOTAL	3,015,611	2,224,930	35.5%	3,732,456	-19.2%	23,477,154	15,497,123	51.5%	2,398,865	1,871,948	28.1%	2,434,352	-1.5%

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
BAX	10,153,310	542,233	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	4,057,523	270,828	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	61,192	4,388	132,637	3,884	218,069	4,292	N/A	N/A	N/A	N/A	N/A	N/A
OGB	25	25										
TOTAL	14,272,050	817,474	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	381,626	121,344	377,370	44,375	265,937	31,371	341,245	31,572	57,950	17,050	89,339	3,602
TOTAL	381,626	121,344	377,370	44,375	265,937	31,371	341,245	31,572	57,950	17,050	89,351	3,602
Bond Options												
OBA	25	25	7	0	613	59	3,754	17	N/A	N/A	N/A	N/A
TOTAL	25	25	7	0	613	59	4,498	17	3,774	219	20,369	601

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
SXF	1,570,363	143,570	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	13,217	682	9,898	481	774	357	1,454	104	739	0	N/A	N/A
SXB	94	2	266	0	186	0	110	0	187	0	N/A	N/A
SXH	4	2	172	0	726	0	6,890	500	7,071	1,375	N/A	N/A
SXY	7,266	0	13,662	101	2,524	1,980	452	0	85	0	N/A	N/A
TOTAL	1,590,944	144,256	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	44,264	10,580	27,897	4,813	38,892	2,027	38,221	1,285	47,749	4,251	35,585	4,609
XIU	219,382	35,396	176,498	32,970	120,502	22,331	130,508	30,497	237,325	18,450	127,731	8,408
XGD	101,675	13,166	111,502	8,220	54,561	5,773	18,199	3,752	N/A	N/A	N/A	N/A
XFN	60,041	19,693	99,079	14,054	73,006	8,468	101,914	5,618	N/A	N/A	N/A	N/A
XIT	5,158	1,076	7,942	1,890	11,800	1,627	9,721	1,535	N/A	N/A	N/A	N/A
XEG	136,797	33,475	227,268	29,687	37,783	8,213	10,917	6,380	N/A	N/A	N/A	N/A
TOTAL	567,317	113,386	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		2004		2003		2002		2001	
	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest	Volume	Open Interest
Equity Options	6,174,177	1,046,854	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	467,803	152,828	641,910	267,027	709,408	240,522	301,379	131,443	165,802	66,119	103,249	46,034
TOTAL	6,641,980	1,199,682	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	July 2006		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		
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	%
	July 2006	July 2005	variation	June 2006	variation	YTD 2006	YTD 2005	variation	2005	variation
BAX	80,750	53,235	51.7%	73,567	9.8%	69,070	43,542	58.6%	44,629	54.8%
OBX	5,525	2,767	99.7%	1,859	197.2%	2,596	1,549	67.6%	1,509	72.0%
CGB	20,210	15,908	27.0%	25,124	-19.6%	27,602	16,586	66.4%	18,769	47.1%
CGZ (6)	144	323	-55.4%	218	-33.8%	416	573	N/A	531	-21.6%
OGB	0	N/A	N/A	1	N/A	0	N/A	N/A	N/A	N/A
Sub Total (*)	106,629	72,232	47.6%	100,769	5.8%	99,685	62,250	60.1%	65,438	52.3%
Index Derivatives										
SXF	7,279	4,550	60.0%	23,735	-69.3%	10,683	8,038	32.9%	8,902	20.0%
SXA(2)	122	0	122300.0%	178	-31.1%	90	44	104.5%	39	130.5%
SXB(2)	0	0	N/A	1	N/A	1	0	N/A	1	N/A
SXH(2)	0	0	N/A	0	N/A	0	1	-97.3%	1	N/A
SXY(2)	3	2	4.2%	3	-8.3%	49	74	-33.0%	54	-8.5%
SXO (Long Term included)	289	103	181.6%	349	-17.1%	301	76	294.1%	111	171.3%
Sub Total (*)	7,693	4,655	65.3%	24,265	-68.3%	11,124	8,233	35.1%	9,108	22.1%
ETF Options										
XIU (Long Term included)	1,023	681	50.2%	1,637	-37.5%	1,492	626	138.3%	703	112.3%
XGD/XGL (4)	573	218	163%	752	-23.8%	692	400	73%	444	55.8%
XFN (4)	721	167	333%	481	49.9%	408	229	79%	395	3.4%
XIT (4)	9	32	-73%	13	-33.9%	35	25	41%	32	9.0%
XEG (4)	351	525	-33%	1,592	-78.0%	931	786	18%	905	2.8%
Sub Total (*)	2,676	1,622	65.0%	4,475	-40.2%	3,558	2,066	72.2%	2,479	43.5%
Equity Derivatives										
Equity Options	32,358	30,625	5.7%	37,908	-14.6%	42,001	30,966	35.6%	34,932	20.2%
Long Term Options	1,351	2,112	-36.0%	2,099	-35.6%	3,182	2,630	21.0%	2,557	24.5%
Sub Total (*)	33,709	32,737	3.0%	40,007	-15.7%	45,184	33,596	34.5%	37,489	20.5%
Currency Options										
USX (7)	73	N/A	N/A	141	N/A	158	N/A	N/A	108	N/A
TOTAL (*)	150,781	111,247	35.5%	169,657	-11.1%	159,709	106,145	50.5%	114,284	39.7%

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-Jul-06
BAX	BAX Options	OBX	61,850	48,644	110,494	11,799,375	5,272,700	17,072,075	199	161	360	121,344
CGB	CGB Options	OGB	0	0	0	0	0	0	0	0	0	25
S+P/CDA 60 Index	S+P/CDA 60 Index	SXO	4,040	1,741	5,781	4,718,640	1,552,030	6,270,670	332	331	663	10,580
Units S&P/TSE 60 fund	i60 Units *	XIU	11,368	9,084	20,452	2,369,930	1,401,135	3,771,065	382	430	812	35,396
	Energy *	XEG/XEX	4,789	2,228	7,017	1,696,005	811,920	2,507,925	437	176	613	33,475
	Financial Services	XFN	5,287	9,142	14,429	389,390	687,940	1,077,330	127	55	182	19,693
	Gold *	XGD/XGL	5,154	6,303	11,457	1,751,135	1,264,169	3,015,304	574	340	914	13,166
	IT	XIT	78	95	173	3,550	7,600	11,150	7	3	10	1,076
USD/CAD	Currency Options	USX	1,046	406	1,452	94,165	62,692	156,857	53	50	103	2,723
Sub Total			93,612	77,643	171,255	22,822,190	11,060,186	33,882,376	2,111	1,546	3,657	237,478
Grand Total			547,813	297,624	845,437	119,365,776	53,203,772	172,569,548	33,623	14,303	47,926	1,437,160

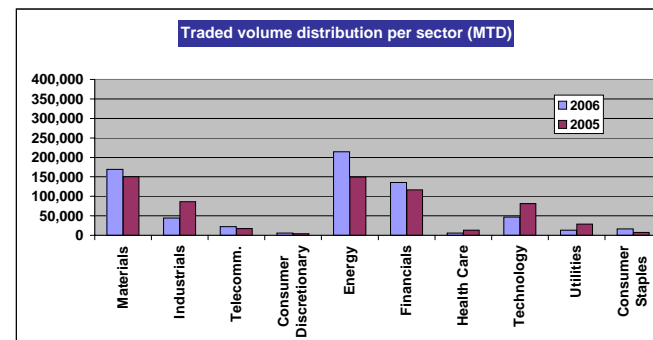
NOTE *: Leaps included

Bourse de Montréal Inc. - Canadian Equity Options Market

Trading Volume by Sector (*)

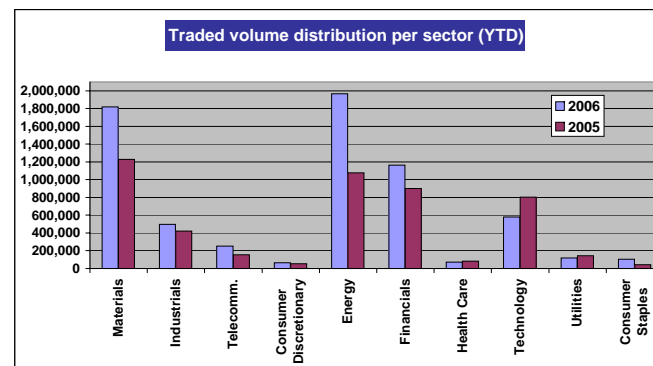
MTD

Sectors	Volume July 2006	Trade Volume (%)	Volume July 2005	Change Volume 2006/2005	Volume June. 2006	Change Volume Jul. - Jun. (2006)
Materials	169,566	25.15%	150,341	12.79%	226,077	-25.00%
Industrials	43,980	6.52%	86,396	-49.09%	47,646	-7.69%
Telecommunications	21,784	3.23%	17,521	24.33%	32,643	-33.27%
Consumer Discretionary	5,594	0.83%	3,933	42.23%	10,636	-47.41%
Energy	214,536	31.82%	149,391	43.61%	299,880	-28.46%
Financials	135,620	20.12%	116,561	16.35%	168,918	-19.71%
Health Care	6,060	0.90%	13,113	-53.79%	5,540	9.39%
Technology	47,196	7.00%	81,318	-41.96%	66,817	-29.37%
Utilities	13,162	1.95%	28,560	-53.91%	14,097	-6.63%
Consumer Staples	16,684	2.47%	7,599	119.56%	7,891	111.43%
Total	674,182	100.00%	654,733		880,145	-23.4%



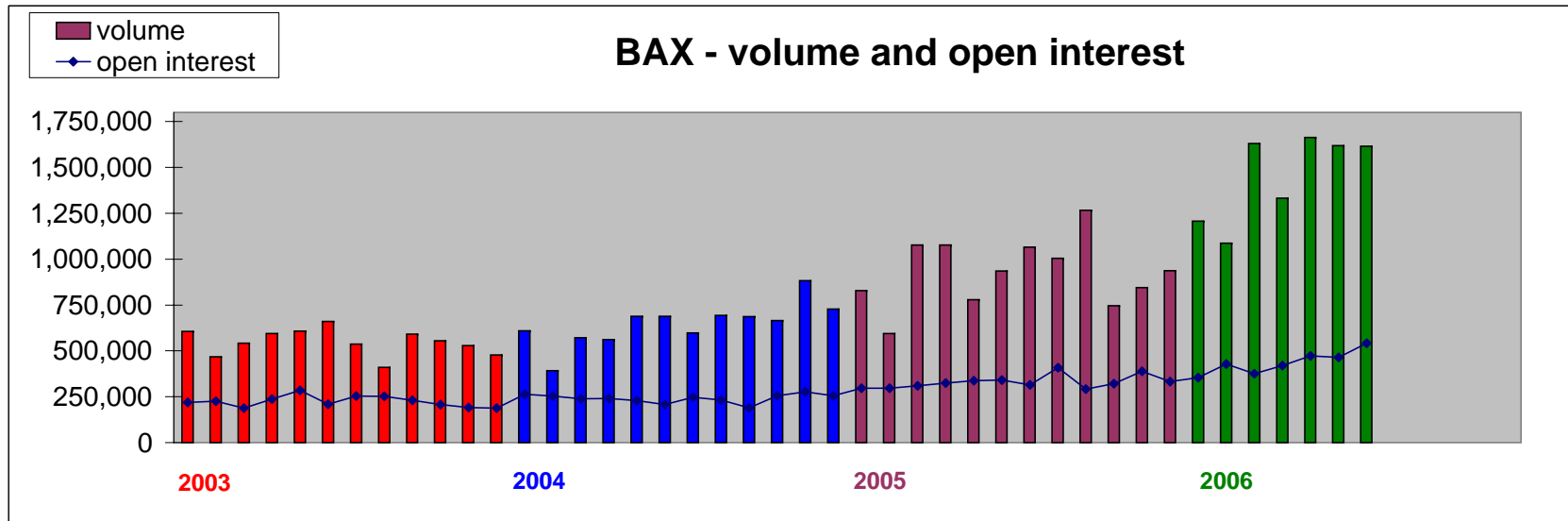
YTD

Sectors	Volume YTD 2006	Trade Volume (%)	Volume YTD 2005	Change Volume YTD 2006/ YTD 2005
Materials	1,818,229	24.2%	1,228,296	48.0%
Industrials	496,555	8.2%	419,701	18.3%
Telecommunications	251,902	3.6%	156,073	61.4%
Consumer Discretionary	66,545	1.0%	55,693	19.5%
Energy	1,965,548	25.4%	1,077,112	82.5%
Financials	1,164,670	18.1%	898,811	29.6%
Health Care	71,035	1.6%	81,279	-12.6%
Technology	581,723	14.0%	802,158	-27.5%
Utilities	119,753	1.0%	144,267	-17.0%
Consumer Staples	106,020	2.9%	41,583	155.0%
Total	6,641,980	100.00%	4,904,973	35.4%

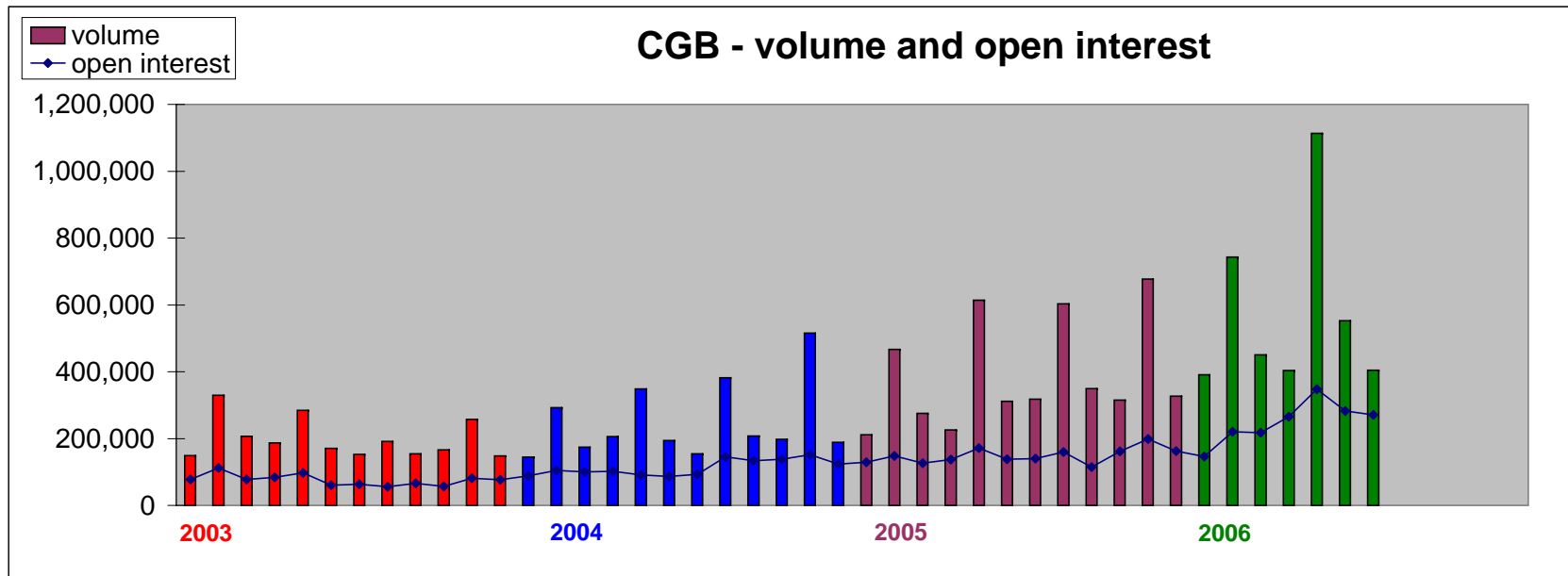


* Sector breakdowns are based on the S&P/TSX Indices

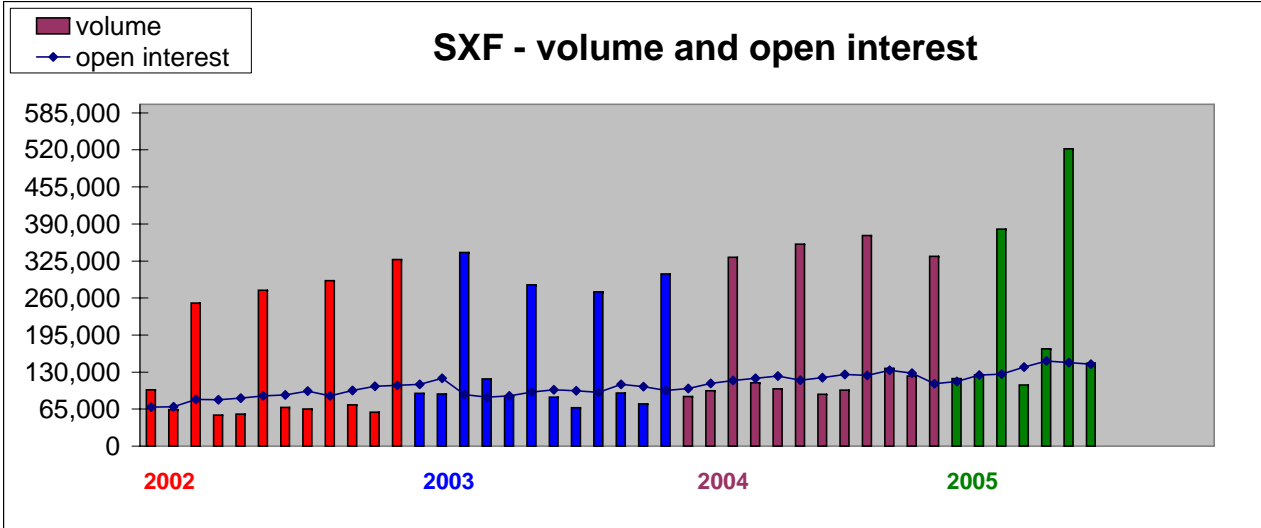
BAX Three-Month Canadian Bankers' Acceptance Futures



CGB Ten-Year Government of Canada Bond Futures



SXF S&P Canada 60 Index Futures



Equity Options

