



Montréal  
Exchange

# Statistics

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October

2006

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**



Montréal  
Exchange

**MONTRÉAL EXCHANGE INC.**

Interest Rate Derivatives	Monthly Volumes					Year-to-Date Volumes			Month End Open Interest				
	Volume Oct. 2006	Volume Oct. 2005	% variation	Volume Sept. 2006	% variation	Volume YTD 2006	Volume YTD 2005	% variation	Open Interest Oct. 2006	Open Interest Oct. 2005	% variation	Open Interest Sept. 2006	% variation
BAX	1,186,687	745,295	59.2%	1,345,273	-11.8%	14,060,364	9,376,230	50.0%	399,580	320,789	24.6%	437,793	-8.7%
OBX	57,663	45,700	26.2%	48,551	18.8%	524,682	347,395	51.0%	130,536	81,698	59.8%	100,586	29.8%
CGB	478,332	314,835	51.9%	482,602	-0.9%	6,043,530	3,688,299	63.9%	300,462	161,595	85.9%	274,155	9.6%
CGZ	6,766	9,025	N/A	5,690	18.9%	79,134	104,068	N/A	1,549	3,818	-59.4%	3,620	-57.2%
OGB	1,800	0	N/A	0	N/A	1,825	N/A	N/A	3,600	N/A	N/A	0	N/A
<b>Sous-total</b>	<b>1,731,248</b>	<b>1,114,855</b>	<b>55.3%</b>	<b>1,882,116</b>	<b>-8.0%</b>	<b>20,709,535</b>	<b>13,515,992</b>	<b>53.2%</b>	<b>835,727</b>	<b>567,900</b>	<b>47.2%</b>	<b>816,154</b>	<b>2.4%</b>
<b>Index Derivatives</b>													
SXF	200,987	136,587	47.1%	492,939	-59.2%	2,410,734	1,778,010	35.6%	166,517	133,235	25.0%	158,080	5.3%
SXA	2,691	790	240.6%	3,163	-14.9%	21,030	8,229	155.6%	7	493	N/A	130	N/A
SXB	0	12	N/A	24	N/A	118	76	N/A	2	0	N/A	2	N/A
SXH	0	24	N/A	18	N/A	22	172	-87.2%	2	0	N/A	2	N/A
SXY	481	546	N/A	1,047	-54.1%	9,037	12,405	-27.2%	236	0	N/A	4	N/A
SXO (Long Terme inclus)	3,747	5,273	-28.9%	2,562	46.3%	54,633	22,669	141.0%	6,555	4,272	53.4%	6,345	3.3%
<b>Sous-total</b>	<b>207,906</b>	<b>143,232</b>	<b>45.2%</b>	<b>499,753</b>	<b>-58.4%</b>	<b>2,495,574</b>	<b>1,821,561</b>	<b>37.0%</b>	<b>173,319</b>	<b>138,000</b>	<b>25.6%</b>	<b>164,563</b>	<b>5.3%</b>
<b>ETF Options</b>													
XIU (LT inclus)	15,935	23,595	-32.5%	26,329	-39.5%	276,239	145,623	89.7%	36,381	34,810	4.5%	40,560	-10.3%
XGD/XGL (LT inclus)	8,249	11,411	-27.7%	10,842	-23.9%	129,162	90,429	42.8%	11,560	11,532	0.2%	10,303	12.2%
XFN	25,077	7,085	253.9%	5,076	394.0%	108,015	75,498	43.1%	28,540	19,722	44.7%	17,187	66.1%
XIT	1,294	1,103	17.3%	887	45.9%	8,439	5,753	46.7%	2,421	1,474	64.2%	1,755	37.9%
XMA (7)	3,175	N/A	N/A	2,652	N/A	5,827	N/A	N/A	2,905	N/A	N/A	2,412	N/A
XEX/XEG/XGE (LT inclus)	27,231	32,874	-17.2%	20,668	31.8%	194,104	192,241	1.0%	44,168	22,709	94.5%	39,154	12.8%
<b>Sous-total</b>	<b>80,961</b>	<b>76,068</b>	<b>6.4%</b>	<b>66,454</b>	<b>21.8%</b>	<b>721,786</b>	<b>509,544</b>	<b>41.7%</b>	<b>125,975</b>	<b>90,247</b>	<b>39.6%</b>	<b>111,371</b>	<b>13.1%</b>
<b>Equity Derivatives</b>													
Options sur Actions	1,010,900	926,650	9.1%	829,623	21.9%	8,858,209	7,139,902	24.1%	1,156,322	1,019,815	13.4%	1,210,562	-4.5%
Options à Long Terme	37,781	59,231	-36.2%	32,095	17.7%	561,543	544,392	3.2%	194,003	237,510	-18.3%	177,183	9.5%
<b>Sous-total</b>	<b>1,048,681</b>	<b>985,881</b>	<b>6.4%</b>	<b>861,718</b>	<b>21.7%</b>	<b>9,419,752</b>	<b>7,684,294</b>	<b>22.6%</b>	<b>1,350,325</b>	<b>1,257,325</b>	<b>7.4%</b>	<b>1,387,745</b>	<b>-2.7%</b>
<b>Currency Options</b>													
USX	1,625	1,371	N/A	953	N/A	27,797	1,440	N/A	2,523	1,037	N/A	1,675	N/A
<b>TOTAL</b>	<b>3,070,421</b>	<b>2,321,407</b>	<b>32.3%</b>	<b>3,310,994</b>	<b>-7.3%</b>	<b>33,374,444</b>	<b>23,532,831</b>	<b>41.8%</b>	<b>2,487,869</b>	<b>2,054,509</b>	<b>21.1%</b>	<b>2,481,508</b>	<b>0.3%</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  
 XMA: iUnits S&P/TSX Capped Materials Index Fund

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      7 - Listed on Sept 26, 2006  
 All reported futures and options figures represent cleared data as provided by the Canadian Derivatives Clearing Corporation (CDCC).

## MONTREAL EXCHANGE 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>	14,060,364	399,580	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>	6,043,530	300,462	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>	79,134	1,549	132,637	3,884	218,069	4,292	N/A	N/A	N/A	N/A	N/A	N/A
<b>OGB</b>	1,825	3,600										
<b>TOTAL</b>	<b>20,184,853</b>	<b>705,191</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>	524,682	130,536	377,370	44,375	265,937	31,371	341,245	31,572	57,950	17,050	89,339	3,602
<b>TOTAL</b>	<b>524,682</b>	<b>130,536</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>	1,825	3,600	7	0	613	59	3,754	17	N/A	N/A	N/A	N/A
<b>TOTAL</b>	<b>1,825</b>	<b>3,600</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

CGB: Ten-year Government of Canada Bond Futures

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

OBX: Options on Three-month Canadian Bankers' Acceptance 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>	2,410,734	166,517	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>	21,030	7	9,898	481	774	357	1,454	104	739	0	N/A	N/A
<b>SXB</b>	118	2	266	0	186	0	110	0	187	0	N/A	N/A
<b>SXH</b>	22	2	172	0	726	0	6,890	500	7,071	1,375	N/A	N/A
<b>SXY</b>	9,037	236	13,662	101	2,524	1,980	452	0	85	0	N/A	N/A
<b>TOTAL</b>	<b>2,440,941</b>	<b>166,764</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>	54,633	6,555	27,897	4,813	38,892	2,027	38,221	1,285	47,749	4,251	35,585	4,609
<b>XIU</b>	276,239	36,381	176,498	32,970	120,502	22,331	130,508	30,497	237,325	18,450	127,731	8,408
<b>XGD</b>	129,162	11,560	111,502	8,220	54,561	5,773	18,199	3,752	N/A	N/A	N/A	N/A
<b>XFN</b>	108,015	28,540	99,079	14,054	73,006	8,468	101,914	5,618	N/A	N/A	N/A	N/A
<b>XIT</b>	8,439	2,421	7,942	1,890	11,800	1,627	9,721	1,535	N/A	N/A	N/A	N/A
<b>XEG</b>	194,104	44,168	227,268	29,687	37,783	8,213	10,917	6,380	N/A	N/A	N/A	N/A
<b>XMA</b>	5,827	2,905										
<b>TOTAL</b>	<b>776,419</b>	<b>132,530</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

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

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

### 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>	8,858,209	1,156,322	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>	561,543	194,003	641,910	267,027	709,408	240,522	301,379	131,443	165,802	66,119	103,249	46,034
<b>TOTAL</b>	<b>9,419,752</b>	<b>1,350,325</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>

**MONTREAL EXCHANGE INC. - averages**

Trading Days	October		Index and Equity Derivatives / ETF Options		Sect. iUnits		USX	
	2006	2005	2006	2005	2006	2005	2006	2005
	Total	210	250	210	251	210	250	210
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	20	21	20	21	20	21	20	5
October	21	20	21	20	21	20	21	20
November		21		22		21		22
December		20		20		20		20

Interest Rate Derivatives	Ave. Daily volume Oct. 2006	Daily Ave. Volume Oct. 2005	% variation	Daily Ave. Volume Sept. 2006	% variation	Daily Ave. Volume YTD 2006	Daily Ave. Volume YTD 2005	% variation	Daily Ave. Volume 2005	% variation
BAX	56,509	37,265	51.6%	67,264	-16.0%	66,954	44,862	49.2%	44,629	50.0%
OBX	2,746	2,285	20.2%	2,428	13.1%	2,498	1,662	50.3%	1,509	65.6%
CGB	22,778	15,742	44.7%	24,130	-5.6%	28,779	17,647	63.1%	18,769	53.3%
CGZ (6)	322	451	-28.6%	285	13.2%	377	498	-24.3%	531	-29.0%
OGB	86	N/A	N/A	0	N/A	9	N/A	N/A	N/A	N/A
<b>Sous-total (*)</b>	<b>82,440</b>	<b>55,743</b>	<b>47.9%</b>	<b>94,106</b>	<b>-12.4%</b>	<b>98,617</b>	<b>64,670</b>	<b>52.5%</b>	<b>65,438</b>	<b>50.7%</b>
<b>Index Derivatives</b>										
SXF	9,571	6,829	40.1%	24,647	-61.2%	11,480	8,507	34.9%	8,902	29.0%
SXA(2)	128	40	224.4%	158	-19.0%	100	39	154.3%	39	156.8%
SXB(2)	0	1	N/A	1	N/A	1	0	N/A	1	N/A
SXH(2)	0	1	N/A	1	N/A	0	1	-87.3%	1	N/A
SXY(2)	23	27	-16.1%	52	-56.2%	43	59	-27.5%	54	-20.3%
SXO (Long Terme inclus)	178	264	-32.3%	128	39.3%	260	108	139.9%	111	134.4%
<b>Sous-total (*)</b>	<b>10,395</b>	<b>7,162</b>	<b>45.2%</b>	<b>24,988</b>	<b>-58.4%</b>	<b>11,884</b>	<b>8,716</b>	<b>36.3%</b>	<b>9,108</b>	<b>30.5%</b>
<b>ETF Options</b>										
XIU (Long Terme inclus)	759	1,180	-35.7%	1,316	-42.4%	1,315	697	88.8%	703	87.1%
XGD/XGL (4)	393	571	-31%	542	-27.5%	615	433	42%	444	38.5%
XFN (4)	1,194	354	237%	254	370.5%	514	361	42%	395	30.2%
XIT (4)	62	55	12%	44	38.9%	40	28	46%	32	24.8%
XMA (8)	151	N/A	N/A	133	N/A	28	N/A	N/A	N/A	N/A
XEG (4)	1,297	1,644	-21%	1,033	25.5%	924	920	0%	905	2.1%
<b>Sous-total (*)</b>	<b>3,855</b>	<b>3,803</b>	<b>1.4%</b>	<b>3,323</b>	<b>16.0%</b>	<b>3,437</b>	<b>2,438</b>	<b>41.0%</b>	<b>2,479</b>	<b>38.6%</b>
<b>Equity Derivatives</b>										
Options sur actions	48,138	46,333	3.9%	41,481	16.0%	42,182	34,162	23.5%	34,932	20.8%
Options à Long Terme	1,799	2,962	-39.3%	1,605	12.1%	2,674	2,605	2.7%	2,557	4.6%
<b>Sous-total (*)</b>	<b>49,937</b>	<b>49,294</b>	<b>1.3%</b>	<b>43,086</b>	<b>15.9%</b>	<b>44,856</b>	<b>36,767</b>	<b>22.0%</b>	<b>37,489</b>	<b>19.7%</b>
<b>Currency Options</b>										
USX (7)	77	69	N/A	48	N/A	132	58	N/A	108	N/A
<b>TOTAL (*)</b>	<b>146,211</b>	<b>116,070</b>	<b>26.0%</b>	<b>165,550</b>	<b>-11.7%</b>	<b>158,926</b>	<b>112,597</b>	<b>41.1%</b>	<b>114,284</b>	<b>39.1%</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  
8 - Listed on Sept. 26, 2006

\* - 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).



**Montréal Exchange Inc. - Monthly Options Summary -**

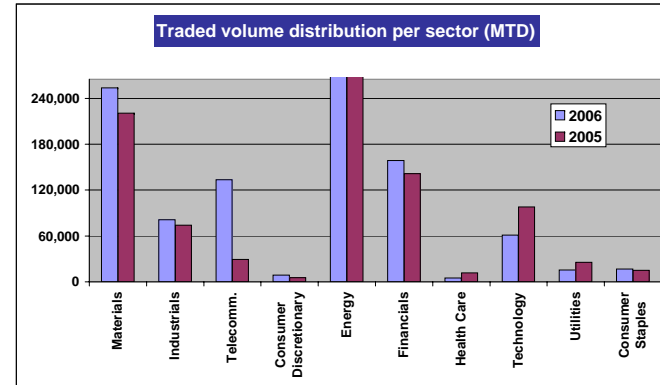
Futures/Bond/Index/Units			Volume			Value			Transactions			Open Interest
			Calls	Puts	Total	Calls	Puts	Total	Calls	Puts	Total	31-Oct-06
BAX	BAX Options	OBX	20,851	36,812	57,663	3,208,787	5,699,462	8,908,250	91	137	228	130,536
CGB	CGB Options	OGB	1,200	600	1,800	232,000	120,000	352,000	7	6	13	3,600
S+P/CDA 60 Index	S+P/CDA 60 Index	SXO	2,406	1,341	3,747	3,263,940	1,435,860	4,699,800	106	86	192	6,555
Units S&P/TSE 60 fund	i60 Units *	XIU	6,910	9,025	15,935	1,376,523	1,210,560	2,587,083	254	293	547	36,381
	Energy *	XEG/XEX	16,814	10,417	27,231	4,612,310	5,011,505	9,623,815	706	668	1,374	44,168
	Financial Services	XFN	3,454	21,623	25,077	419,090	676,890	1,095,980	98	79	177	28,540
	Gold *	XGD/XGL	4,683	3,566	8,249	2,269,690	1,560,895	3,830,585	483	262	745	11,560
	IT	XIT	410	884	1,294	27,020	54,650	81,670	24	16	40	2,421
USD/CAD	Currency Options	USX	891	734	1,625	116,641	95,678	212,319	55	62	117	2,523
<b>Sub Total</b>			<b>57,619</b>	<b>85,002</b>	<b>142,621</b>	<b>15,526,001</b>	<b>15,865,500</b>	<b>31,391,502</b>	<b>1,824</b>	<b>1,609</b>	<b>3,433</b>	<b>266,284</b>
<b>Grand Total</b>			<b>781,004</b>	<b>410,298</b>	<b>1,191,302</b>	<b>168,100,663</b>	<b>82,800,041</b>	<b>250,900,705</b>	<b>45,140</b>	<b>18,179</b>	<b>63,319</b>	<b>1,616,609</b>

NOTE \*: Leaps included

## Montréal Exchange Inc. - Canadian Equity Options Market

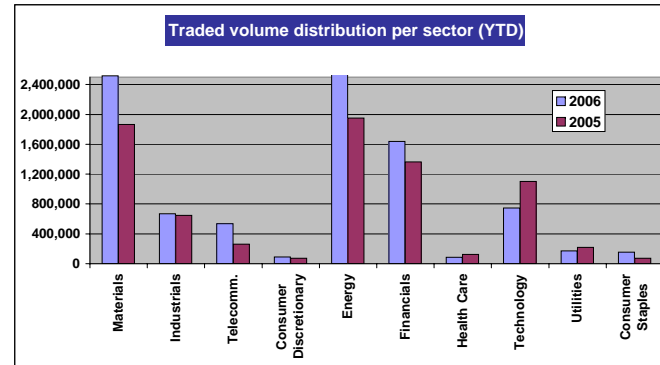
### Trading Volume by Sector (\*) MTD

Sectors	Volume Oct 2006	% du volume transigé:	Volume oct. 2005	variation du volume transigé: 2006-2005	Volume sept 2006	variation du volume transigé: sept. - août (2006)
Materials	253,819	24.2%	220,829	14.9%	221,911	14.38%
Industrials	81,192	7.74%	73,959	9.78%	44,672	81.75%
Telecommunications	133,604	12.74%	29,243	356.88%	72,087	85.34%
Consumer Discretionary	8,805	0.84%	5,479	60.70%	6,120	43.87%
Energy	314,604	30.00%	364,029	-13.58%	289,055	8.84%
Financials	158,810	15.14%	141,590	12.16%	140,312	13.18%
Health Care	5,064	0.48%	11,913	-57.49%	4,557	11.13%
Technology	60,918	5.81%	97,979	-37.83%	56,064	8.66%
Utilities	15,283	1.46%	25,661	-40.44%	12,057	26.76%
Consumer Staples	16,582	1.58%	15,199	9.10%	14,883	11.42%
<b>Total</b>	<b>1,048,681</b>	<b>100.00%</b>	<b>985,881</b>		<b>861,718</b>	<b>21.7%</b>



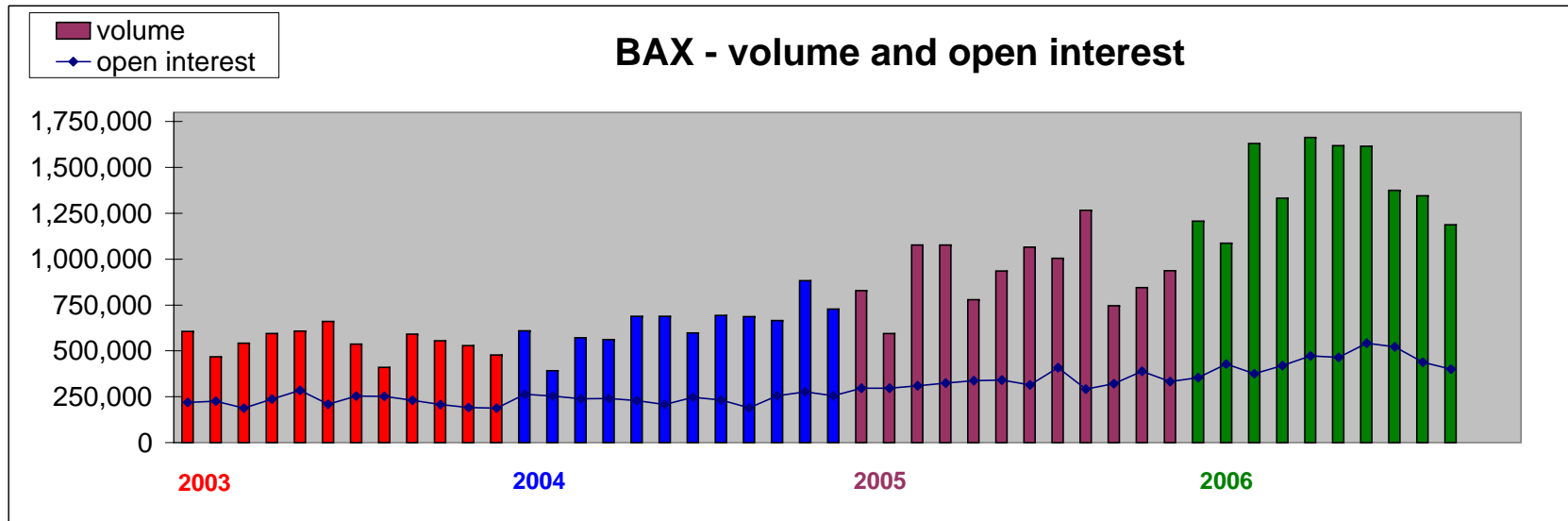
### YTD

Sectors	Volume YTD 2006	Trade Volume (%)	Volume YTD 2005	Change Volume YTD 2006/ YTD 2005
Materials	2,515,254	26.7%	1,865,271	34.8%
Industrials	667,745	7.1%	648,208	3.0%
Telecommunications	535,979	5.7%	260,770	105.5%
Consumer Discretionary	88,660	0.9%	74,631	18.8%
Energy	2,819,500	29.9%	1,953,230	44.4%
Financials	1,636,874	17.4%	1,362,647	20.1%
Health Care	86,416	0.9%	123,743	-30.2%
Technology	744,611	7.9%	1,102,395	-32.5%
Utilities	170,510	1.8%	219,181	-22.2%
Consumer Staples	154,197	1.6%	74,218	107.8%
<b>Total</b>	<b>9,419,746</b>	<b>100.00%</b>	<b>7,684,294</b>	<b>22.6%</b>

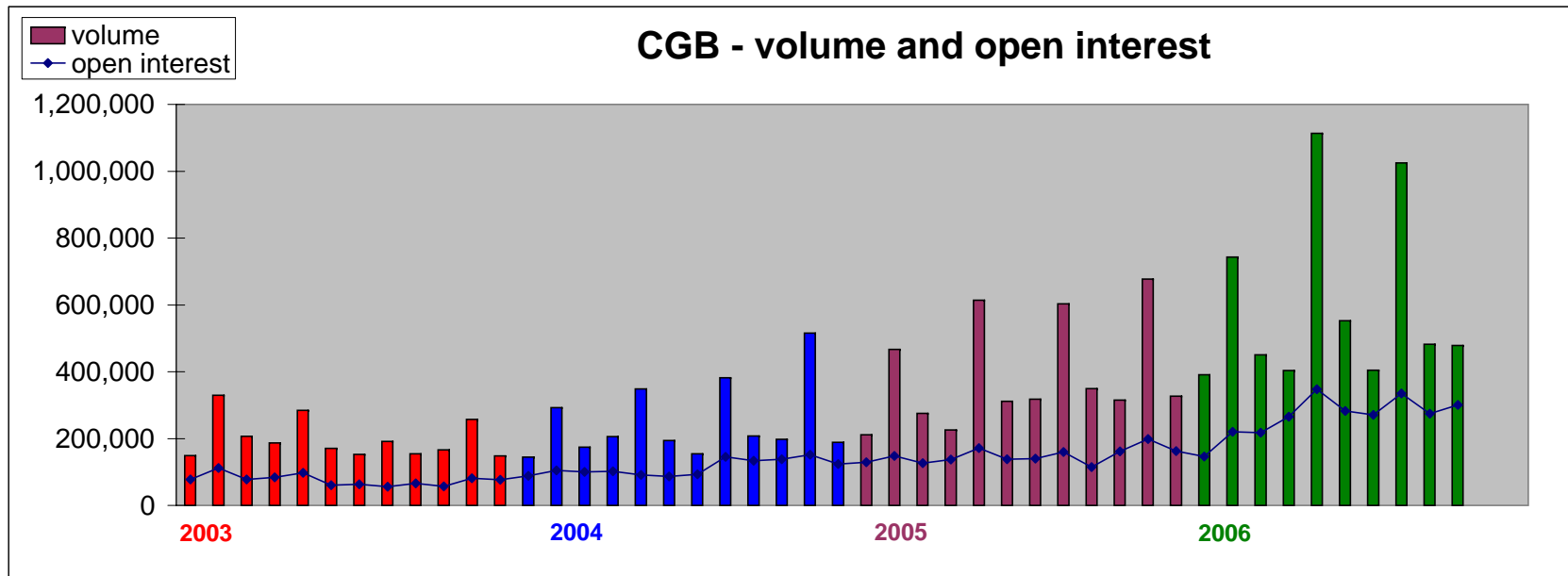


\* Sector breakdowns are based on the S&P/TSX Indices

# BAX Three-Month Canadian Bankers' Acceptance Futures

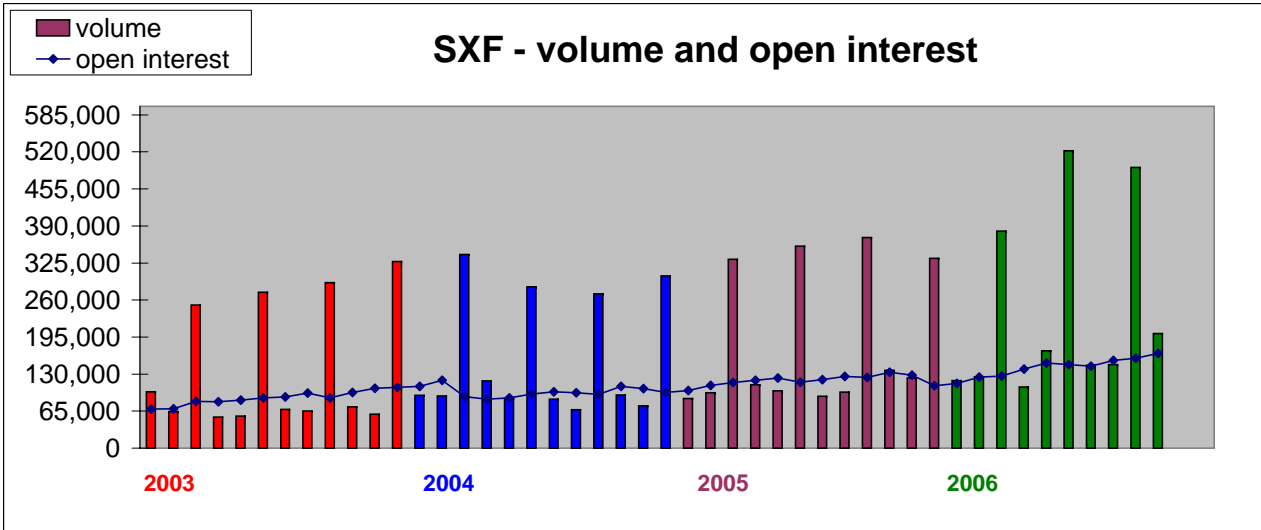


# CGB Ten-Year Government of Canada Bond Futures





# SXF S&P Canada 60 Index Futures



# Equity Options

