

MONTRÉAL EXCHANGE

# Statistics

**Jan 2024**

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Jan 2024	Jan 2023	% CHG	Dec 2023	% CHG	2024	2023	% CHG	Total 2023	Jan 2024	Jan 2023	% CHG	Dec 2023	% CHG	Jan 2024	YTD 2024
<b>Short-Term Interest Rate Futures</b>																
BAX	510,254	1,830,779	-72.1%	473,556	7.7%	510,254	1,830,779	-72.1%	18,247,287	402,699	759,848	-47.0%	401,466	0.3%	116,027	116,027
CRA	1,863,457	124,561	1396.0%	1,131,327	64.7%	1,863,457	124,561	1396.0%	8,352,374	731,986	69,199	957.8%	577,382	26.8%	337,847	337,847
COA	500	0		522	-4.2%	500	0		7,741	519	0		259	100.4%	5	5
<b>Total</b>	<b>2,374,211</b>	<b>1,955,340</b>	<b>21.4%</b>	<b>1,605,405</b>	<b>47.9%</b>	<b>2,374,211</b>	<b>1,955,340</b>	<b>21.4%</b>	<b>26,607,402</b>	<b>1,135,204</b>	<b>829,047</b>	<b>36.9%</b>	<b>979,107</b>	<b>15.9%</b>	<b>453,879</b>	<b>453,879</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>0</b>	<b>2,000</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>2,000</b>	<b>-100.0%</b>	<b>41,930</b>	<b>2,000</b>	<b>2,735</b>	<b>-26.9%</b>	<b>2,000</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	1,154,519	648,228	78.1%	797,854	44.7%	1,154,519	648,228	78.1%	10,832,066	185,655	84,044	120.9%	161,125	15.2%	114,175	114,175
CGF	1,189,515	896,339	32.7%	852,832	39.5%	1,189,515	896,339	32.7%	12,155,472	145,558	106,018	37.3%	109,703	32.7%	241,145	241,145
CGB	2,706,587	2,202,325	22.9%	2,284,344	18.5%	2,706,587	2,202,325	22.9%	34,718,133	513,057	530,824	-3.3%	440,560	16.5%	1,131,951	1,131,951
LGB	3,611	3,138	15.1%	6,470	-44.2%	3,611	3,138	15.1%	59,214	1,701	545	212.1%	1,462	16.3%	698	698
<b>Total</b>	<b>5,054,232</b>	<b>3,750,030</b>	<b>34.8%</b>	<b>3,941,500</b>	<b>28.2%</b>	<b>5,054,232</b>	<b>3,750,030</b>	<b>34.8%</b>	<b>57,764,885</b>	<b>845,971</b>	<b>721,431</b>	<b>17.3%</b>	<b>712,850</b>	<b>18.7%</b>	<b>1,487,969</b>	<b>1,487,969</b>
<b>Bond Options - OGB</b>	<b>15</b>	<b>0</b>		<b>35</b>	<b>-57.1%</b>	<b>15</b>	<b>0</b>		<b>3,340</b>	<b>475</b>	<b>774</b>	<b>-38.6%</b>	<b>460</b>	<b>3.3%</b>	<b>1</b>	<b>1</b>
<b>Index Futures</b>																
SXF	402,332	437,600	-8.1%	1,018,348	-60.5%	402,332	437,600	-8.1%	8,256,886	247,449	303,102	-18.4%	245,210	0.9%	357,905	357,905
SXM	230	533	-56.8%	764	-69.9%	230	533	-56.8%	8,364	267	395	-32.4%	237	12.7%	154	154
TRF	0	0		7,100	-100.0%	0	0		28,400	3,550	2,550	39.2%	3,550	0.0%	0	0
Sectoral	0	0		0		0	0		3,896	100	391	-74.4%	100	0.0%	0	0
Other	1,310	803	63.1%	1,125	16.4%	1,310	803	63.1%	35,780	22,935	16,776	36.7%	21,726	5.6%	26	26
<b>Total</b>	<b>403,872</b>	<b>438,936</b>	<b>-8.0%</b>	<b>1,027,337</b>	<b>-60.7%</b>	<b>403,872</b>	<b>438,936</b>	<b>-8.0%</b>	<b>8,333,326</b>	<b>274,301</b>	<b>323,214</b>	<b>-15.1%</b>	<b>270,823</b>	<b>1.3%</b>	<b>358,085</b>	<b>358,085</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	0	0		0		0	0		0	0	0		0		0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>920</b>	<b>-100.0%</b>	<b>0</b>	<b>0</b>		<b>2,920</b>	<b>361</b>	<b>0</b>		<b>460</b>	<b>-21.5%</b>	<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>1,496,237</b>	<b>1,051,744</b>	<b>42.3%</b>	<b>1,525,831</b>	<b>-1.9%</b>	<b>1,496,237</b>	<b>1,051,744</b>	<b>42.3%</b>	<b>18,321,150</b>	<b>7,315,740</b>	<b>4,926,070</b>	<b>48.5%</b>	<b>6,717,070</b>	<b>8.9%</b>	<b>8,081</b>	<b>8,081</b>
<b>Share Futures</b>	<b>1,528,955</b>	<b>1,435,850</b>	<b>6.5%</b>	<b>2,040,790</b>	<b>-25.1%</b>	<b>1,528,955</b>	<b>1,435,850</b>	<b>6.5%</b>	<b>16,911,576</b>	<b>494,285</b>	<b>507,130</b>	<b>-2.5%</b>	<b>697,530</b>	<b>-29.1%</b>	<b>181</b>	<b>181</b>
<b>Equity Options</b>	<b>2,930,986</b>	<b>3,680,071</b>	<b>-20.4%</b>	<b>3,726,211</b>	<b>-21.3%</b>	<b>2,930,986</b>	<b>3,680,071</b>	<b>-20.4%</b>	<b>44,254,681</b>	<b>5,278,865</b>	<b>5,299,308</b>	<b>-0.4%</b>	<b>6,217,165</b>	<b>-15.1%</b>	<b>115,832</b>	<b>115,832</b>
<b>Currency Options - USX</b>	<b>1,731</b>	<b>397</b>	<b>336.0%</b>	<b>882</b>	<b>96.3%</b>	<b>1,731</b>	<b>397</b>	<b>336.0%</b>	<b>8,977</b>	<b>4,063</b>	<b>1,698</b>	<b>139.3%</b>	<b>3,480</b>	<b>16.8%</b>	<b>54</b>	<b>54</b>
<b>Total Futures</b>	<b>9,361,270</b>	<b>7,580,156</b>	<b>23.5%</b>	<b>8,615,952</b>	<b>8.7%</b>	<b>9,361,270</b>	<b>7,580,156</b>	<b>23.5%</b>	<b>109,620,109</b>	<b>2,750,122</b>	<b>2,380,822</b>	<b>15.5%</b>	<b>2,660,770</b>	<b>3.4%</b>	<b>2,300,114</b>	<b>2,300,114</b>
<b>Total Options</b>	<b>4,428,969</b>	<b>4,734,212</b>	<b>-6.4%</b>	<b>5,252,959</b>	<b>-15.7%</b>	<b>4,428,969</b>	<b>4,734,212</b>	<b>-6.4%</b>	<b>62,630,078</b>	<b>12,601,143</b>	<b>10,230,585</b>	<b>23.2%</b>	<b>12,940,175</b>	<b>-2.6%</b>	<b>123,968</b>	<b>123,968</b>
<b>GRAND TOTAL</b>	<b>13,790,239</b>	<b>12,314,368</b>	<b>12.0%</b>	<b>13,868,911</b>	<b>-0.6%</b>	<b>13,790,239</b>	<b>12,314,368</b>	<b>12.0%</b>	<b>172,250,187</b>	<b>15,351,265</b>	<b>12,611,407</b>	<b>21.7%</b>	<b>15,600,945</b>	<b>-1.6%</b>	<b>2,424,082</b>	<b>2,424,082</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2024	Jan 2023	% CHG	Dec 2023	% CHG	2024	2023	% CHG	Total 2023
<b>Short-Term Interest Rate Futures</b>									
BAX	23,193	87,179	-73.4%	24,924	-6.9%	23,193	87,180	-73.4%	73,578
CRA	84,702	5,931	1328.1%	59,543	42.3%	84,703	5,931	1328.1%	33,679
COA	22	0		27	-18.5%	23	0		31
<b>Total</b>	<b>107,917</b>	<b>93,110</b>	<b>15.9%</b>	<b>84,494</b>	<b>27.7%</b>	<b>107,919</b>	<b>93,111</b>	<b>15.9%</b>	<b>107,288</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>0</b>	<b>95</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>95</b>	<b>-100.0%</b>	<b>169</b>
<b>Bond Futures</b>									
CGZ	52,478	30,868	70.0%	41,992	25.0%	52,478	30,868	70.0%	43,678
CGF	54,068	42,682	26.7%	44,885	20.5%	54,069	42,683	26.7%	49,014
CGB	123,026	104,872	17.3%	120,228	2.3%	123,027	104,873	17.3%	139,992
LGB	164	149	10.1%	340	-51.8%	164	149	10.1%	239
<b>Total</b>	<b>229,736</b>	<b>178,571</b>	<b>28.7%</b>	<b>207,445</b>	<b>10.7%</b>	<b>229,738</b>	<b>178,573</b>	<b>28.7%</b>	<b>232,923</b>
<b>Bond Options - OGB</b>									
	<b>0</b>	<b>0</b>		<b>1</b>	<b>-100.0%</b>	<b>1</b>	<b>0</b>		<b>14</b>
<b>Index Futures</b>									
SXF	18,287	20,838	-12.2%	53,597	-65.9%	18,288	20,838	-12.2%	33,028
SXM	10	25	-60.0%	40	-75.0%	10	25	-60.0%	33
TRF	0	0		373	-100.0%	0	0		114
Sectoral	0	0		0		0	0		16
Other	59	38	55.3%	59	0.0%	60	38	57.9%	143
<b>Total</b>	<b>18,356</b>	<b>20,901</b>	<b>-12.2%</b>	<b>54,069</b>	<b>-66.1%</b>	<b>18,358</b>	<b>20,901</b>	<b>-12.2%</b>	<b>33,334</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	0	0		0		0	0		0
SXV	0	0		0		0	0		0
<b>Total</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Futures</b>									
	<b>0</b>	<b>0</b>		<b>48</b>	<b>-100.0%</b>	<b>0</b>	<b>0</b>		<b>12</b>
<b>ETF Options</b>									
	<b>68,010</b>	<b>50,083</b>	<b>35.8%</b>	<b>80,306</b>	<b>-15.3%</b>	<b>68,011</b>	<b>50,083</b>	<b>35.8%</b>	<b>73,285</b>
<b>Share Futures</b>									
	<b>69,497</b>	<b>68,373</b>	<b>1.6%</b>	<b>107,410</b>	<b>-35.3%</b>	<b>69,498</b>	<b>68,374</b>	<b>1.6%</b>	<b>67,646</b>
<b>Equity Options</b>									
	<b>133,226</b>	<b>175,241</b>	<b>-24.0%</b>	<b>196,116</b>	<b>-32.1%</b>	<b>133,227</b>	<b>175,241</b>	<b>-24.0%</b>	<b>177,019</b>
<b>Currency Options - USX</b>									
	<b>78</b>	<b>18</b>	<b>333.3%</b>	<b>46</b>	<b>69.6%</b>	<b>79</b>	<b>19</b>	<b>315.8%</b>	<b>36</b>
<b>Total Futures</b>									
	<b>425,506</b>	<b>360,955</b>	<b>17.9%</b>	<b>453,466</b>	<b>-6.2%</b>	<b>425,513</b>	<b>360,959</b>	<b>17.9%</b>	<b>441,203</b>
<b>Total Options</b>									
	<b>201,314</b>	<b>225,437</b>	<b>-10.7%</b>	<b>276,469</b>	<b>-27.2%</b>	<b>201,318</b>	<b>225,438</b>	<b>-10.7%</b>	<b>250,523</b>
<b>GRAND TOTAL</b>	<b>626,820</b>	<b>586,392</b>	<b>6.9%</b>	<b>729,935</b>	<b>-14.1%</b>	<b>626,831</b>	<b>586,397</b>	<b>6.9%</b>	<b>691,726</b>

# Listed Products

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## SHORT-TERM INTEREST RATE DERIVATIVES

- BAX** — Three-Month Canadian Bankers' Acceptance Futures
- CRA** — Three-Month CORRA Futures (CRA)
- COA** — One-Month CORRA Futures (COA)
- 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/TSX 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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