

MONTRÉAL EXCHANGE

# Statistics

**Feb 2024**

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME						MONTH END OPEN INTEREST				TRANSACTIONS		
	Feb 2024	Feb 2023	% CHG	Jan 2024	% CHG	2024	2023	% CHG	Total 2023	Feb 2024	Feb 2023	% CHG	Jan 2024	% CHG	Feb 2024	YTD 2024
<b>Short-Term Interest Rate Futures</b>																
BAX	399,383	2,077,004	-80.8%	510,254	-21.7%	909,637	3,907,783	-76.7%	18,247,287	375,318	733,776	-48.9%	402,699	-6.8%	86,352	202,379
CRA	1,822,067	212,727	756.5%	1,863,457	-2.2%	3,685,524	337,288	992.7%	8,352,374	759,084	141,627	436.0%	731,986	3.7%	294,461	632,308
COA	701	1	70000.0%	500	40.2%	1,201	11,200,000.0%		7,741	700	1	69900.0%	519	34.9%	9	14
<b>Total</b>	<b>2,222,151</b>	<b>2,289,732</b>	<b>-3.0%</b>	<b>2,374,211</b>	<b>-6.4%</b>	<b>4,596,362</b>	<b>4,245,072</b>	<b>8.3%</b>	<b>26,607,402</b>	<b>1,135,102</b>	<b>875,404</b>	<b>29.7%</b>	<b>1,135,204</b>	<b>-0.0%</b>	<b>380,822</b>	<b>834,701</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>0</b>	<b>3,450</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>5,450</b>	<b>-100.0%</b>	<b>41,930</b>	<b>2,000</b>	<b>6,185</b>	<b>-67.7%</b>	<b>2,000</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	1,433,832	773,928	85.3%	1,154,519	24.2%	2,588,351	1,422,156	82.0%	10,832,066	174,899	66,561	162.8%	185,655	-5.8%	120,667	234,842
CGF	1,386,562	1,011,382	37.1%	1,189,515	16.6%	2,576,077	1,907,721	35.0%	12,155,472	116,597	111,877	4.2%	145,558	-19.9%	243,881	485,026
CGB	3,819,312	4,179,851	-8.6%	2,706,587	41.1%	6,525,899	6,382,176	2.3%	34,718,133	492,882	520,886	-5.4%	513,057	-3.9%	1,131,709	2,263,660
LGB	3,171	6,081	-47.9%	3,611	-12.2%	6,782	9,219	-26.4%	59,214	2,306	1,312	75.8%	1,701	35.6%	502	1,200
<b>Total</b>	<b>6,642,877</b>	<b>5,971,242</b>	<b>11.2%</b>	<b>5,054,232</b>	<b>31.4%</b>	<b>11,697,109</b>	<b>9,721,272</b>	<b>20.3%</b>	<b>57,764,885</b>	<b>786,684</b>	<b>700,636</b>	<b>12.3%</b>	<b>845,971</b>	<b>-7.0%</b>	<b>1,496,759</b>	<b>2,984,728</b>
<b>Bond Options - OGB</b>	<b>161</b>	<b>450</b>	<b>-64.2%</b>	<b>15</b>	<b>973.3%</b>	<b>176</b>	<b>450</b>	<b>-60.9%</b>	<b>3,340</b>	<b>88</b>	<b>450</b>	<b>-80.4%</b>	<b>475</b>	<b>-81.5%</b>	<b>2</b>	<b>3</b>
<b>Index Futures</b>																
SXF	434,122	508,747	-14.7%	402,332	7.9%	836,454	946,347	-11.6%	8,256,886	246,239	318,484	-22.7%	247,449	-0.5%	379,518	737,423
SXM	262	670	-60.9%	230	13.9%	492	1,203	-59.1%	8,364	319	515	-38.1%	267	19.5%	128	282
TRF	0	0		0		0	0		28,400	3,550	2,550	39.2%	3,550	0.0%	0	0
Sectoral	0	150	-100.0%	0		0	150	-100.0%	3,896	100	541	-81.5%	100	0.0%	0	0
Other	375	5,575	-93.3%	1,310	-71.4%	1,685	6,378	-73.6%	35,780	23,160	22,100	4.8%	22,935	1.0%	7	33
<b>Total</b>	<b>434,759</b>	<b>515,142</b>	<b>-15.6%</b>	<b>403,872</b>	<b>7.6%</b>	<b>838,631</b>	<b>954,078</b>	<b>-12.1%</b>	<b>8,333,326</b>	<b>273,368</b>	<b>344,190</b>	<b>-20.6%</b>	<b>274,301</b>	<b>-0.3%</b>	<b>379,653</b>	<b>737,738</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>0</b>		<b>0</b>	<b>0</b>		<b>2,920</b>	<b>361</b>	<b>0</b>		<b>361</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>1,759,274</b>	<b>1,526,283</b>	<b>15.3%</b>	<b>1,496,237</b>	<b>17.6%</b>	<b>3,255,511</b>	<b>2,578,027</b>	<b>26.3%</b>	<b>18,321,150</b>	<b>7,861,524</b>	<b>5,517,861</b>	<b>42.5%</b>	<b>7,315,740</b>	<b>7.5%</b>	<b>7,915</b>	<b>15,996</b>
<b>Share Futures</b>	<b>1,136,530</b>	<b>886,080</b>	<b>28.3%</b>	<b>1,528,955</b>	<b>-25.7%</b>	<b>2,665,485</b>	<b>2,321,930</b>	<b>14.8%</b>	<b>16,911,576</b>	<b>739,140</b>	<b>568,690</b>	<b>30.0%</b>	<b>494,285</b>	<b>49.5%</b>	<b>151</b>	<b>332</b>
<b>Equity Options</b>	<b>2,850,640</b>	<b>3,136,741</b>	<b>-9.1%</b>	<b>2,930,986</b>	<b>-2.7%</b>	<b>5,781,626</b>	<b>6,816,812</b>	<b>-15.2%</b>	<b>44,254,681</b>	<b>5,375,645</b>	<b>5,826,372</b>	<b>-7.7%</b>	<b>5,278,865</b>	<b>1.8%</b>	<b>115,335</b>	<b>231,167</b>
<b>Currency Options - USX</b>	<b>876</b>	<b>583</b>	<b>50.3%</b>	<b>1,731</b>	<b>-49.4%</b>	<b>2,607</b>	<b>980</b>	<b>166.0%</b>	<b>8,977</b>	<b>4,450</b>	<b>1,677</b>	<b>165.4%</b>	<b>4,063</b>	<b>9.5%</b>	<b>63</b>	<b>117</b>
<b>Total Futures</b>	<b>10,436,317</b>	<b>9,662,196</b>	<b>8.0%</b>	<b>9,361,270</b>	<b>11.5%</b>	<b>19,797,587</b>	<b>17,242,352</b>	<b>14.8%</b>	<b>109,620,109</b>	<b>2,934,655</b>	<b>2,488,920</b>	<b>17.9%</b>	<b>2,750,122</b>	<b>6.7%</b>	<b>2,257,385</b>	<b>4,557,499</b>
<b>Total Options</b>	<b>4,610,951</b>	<b>4,667,507</b>	<b>-1.2%</b>	<b>4,428,969</b>	<b>4.1%</b>	<b>9,039,920</b>	<b>9,401,719</b>	<b>-3.8%</b>	<b>62,630,078</b>	<b>13,243,707</b>	<b>11,352,545</b>	<b>16.7%</b>	<b>12,601,143</b>	<b>5.1%</b>	<b>123,315</b>	<b>247,283</b>
<b>GRAND TOTAL</b>	<b>15,047,268</b>	<b>14,329,703</b>	<b>5.0%</b>	<b>13,790,239</b>	<b>9.1%</b>	<b>28,837,507</b>	<b>26,644,071</b>	<b>8.2%</b>	<b>172,250,187</b>	<b>16,173,362</b>	<b>13,841,465</b>	<b>16.9%</b>	<b>15,351,265</b>	<b>5.4%</b>	<b>2,380,700</b>	<b>4,804,782</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2024	Feb 2023	% CHG	Jan 2024	% CHG	2024	2023	% CHG	Total 2023
<b>Short-Term Interest Rate Futures</b>									
BAX	19,969	109,316	-81.7%	23,193	-13.9%	21,658	97,695	-77.8%	73,578
CRA	91,103	11,196	713.7%	84,702	7.6%	87,751	8,432	940.7%	33,679
COA	35	0		22	59.1%	29	0		31
<b>Total</b>	<b>111,107</b>	<b>120,512</b>	<b>-7.8%</b>	<b>107,917</b>	<b>3.0%</b>	<b>109,438</b>	<b>106,127</b>	<b>3.1%</b>	<b>107,288</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>0</b>	<b>181</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>136</b>	<b>-100.0%</b>	<b>169</b>
<b>Bond Futures</b>									
CGZ	71,691	40,733	76.0%	52,478	36.6%	61,627	35,554	73.3%	43,678
CGF	69,328	53,230	30.2%	54,068	28.2%	61,335	47,693	28.6%	49,014
CGB	190,965	219,992	-13.2%	123,026	55.2%	155,379	159,554	-2.6%	139,992
LGB	158	320	-50.6%	164	-3.7%	161	230	-30.0%	239
<b>Total</b>	<b>332,142</b>	<b>314,275</b>	<b>5.7%</b>	<b>229,736</b>	<b>44.6%</b>	<b>278,502</b>	<b>243,031</b>	<b>14.6%</b>	<b>232,923</b>
<b>Bond Options - OGB</b>	<b>8</b>	<b>23</b>	<b>-65.2%</b>	<b>0</b>		<b>4</b>	<b>11</b>	<b>-63.6%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	21,706	26,776	-18.9%	18,287	18.7%	19,916	23,659	-15.8%	33,028
SXM	13	35	-62.9%	10	30.0%	12	30	-60.0%	33
TRF	0	0		0		0	0		114
Sectoral	0	7	-100.0%	0		0	4	-100.0%	16
Other	18	293	-93.9%	59	-69.5%	40	159	-74.8%	143
<b>Total</b>	<b>21,737</b>	<b>27,111</b>	<b>-19.8%</b>	<b>18,356</b>	<b>18.4%</b>	<b>19,968</b>	<b>23,852</b>	<b>-16.3%</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>0</b>		<b>0</b>	<b>0</b>		<b>12</b>
<b>ETF Options</b>	<b>87,963</b>	<b>80,330</b>	<b>9.5%</b>	<b>68,010</b>	<b>29.3%</b>	<b>77,512</b>	<b>64,451</b>	<b>20.3%</b>	<b>73,285</b>
<b>Share Futures</b>	<b>56,826</b>	<b>46,635</b>	<b>21.9%</b>	<b>69,497</b>	<b>-18.2%</b>	<b>63,464</b>	<b>58,048</b>	<b>9.3%</b>	<b>67,646</b>
<b>Equity Options</b>	<b>142,532</b>	<b>165,091</b>	<b>-13.7%</b>	<b>133,226</b>	<b>7.0%</b>	<b>137,658</b>	<b>170,420</b>	<b>-19.2%</b>	<b>177,019</b>
<b>Currency Options - USX</b>	<b>43</b>	<b>30</b>	<b>43.3%</b>	<b>78</b>	<b>-44.9%</b>	<b>62</b>	<b>24</b>	<b>158.3%</b>	<b>36</b>
<b>Total Futures</b>	<b>521,812</b>	<b>508,533</b>	<b>2.6%</b>	<b>425,506</b>	<b>22.6%</b>	<b>471,372</b>	<b>431,058</b>	<b>9.4%</b>	<b>441,203</b>
<b>Total Options</b>	<b>230,546</b>	<b>245,655</b>	<b>-6.2%</b>	<b>201,314</b>	<b>14.5%</b>	<b>215,236</b>	<b>235,042</b>	<b>-8.4%</b>	<b>250,523</b>
<b>GRAND TOTAL</b>	<b>752,358</b>	<b>754,188</b>	<b>-0.2%</b>	<b>626,820</b>	<b>20.0%</b>	<b>686,608</b>	<b>666,100</b>	<b>3.1%</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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