

MONTRÉAL EXCHANGE

# Statistics

**Apr 2024**

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Apr 2024	Apr 2023	% CHG	Mar 2024	% CHG	2024	2023	% CHG	Total 2023	Apr 2024	Apr 2023	% CHG	Mar 2024	% CHG	Apr 2024	YTD 2024
<b>Short-Term Interest Rate Futures</b>																
BAX	190,536	1,250,937	-84.8%	296,700	-35.8%	1,396,873	7,682,079	-81.8%	18,247,287	99,212	527,470	-81.2%	238,053	-58.3%	38,389	315,652
CRA	2,721,907	193,700	1305.2%	2,091,143	30.2%	8,498,574	818,481	938.3%	8,352,374	1,019,884	206,637	393.6%	728,755	39.9%	375,317	1,316,865
COA	1,201	550	118.4%	100	1101.0%	2,502	701	256.9%	7,741	401	500	-19.8%	501	-20.0%	13	28
<b>Total</b>	<b>2,913,644</b>	<b>1,445,187</b>	<b>101.6%</b>	<b>2,387,943</b>	<b>22.0%</b>	<b>9,897,949</b>	<b>8,501,261</b>	<b>16.4%</b>	<b>26,607,402</b>	<b>1,119,497</b>	<b>734,607</b>	<b>52.4%</b>	<b>967,309</b>	<b>15.7%</b>	<b>413,719</b>	<b>1,632,545</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>0</b>	<b>1,250</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>12,800</b>	<b>-100.0%</b>	<b>41,930</b>	<b>500</b>	<b>6,840</b>	<b>-92.7%</b>	<b>500</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>
<b>Bond Futures</b>																
CGZ	1,511,983	661,039	128.7%	1,200,481	25.9%	5,300,815	2,948,675	79.8%	10,832,066	231,155	88,021	162.6%	196,018	17.9%	130,729	463,143
CGF	1,256,177	726,013	73.0%	1,150,970	9.1%	4,983,224	3,710,119	34.3%	12,155,472	119,485	103,347	15.6%	107,223	11.4%	248,589	952,606
CGB	3,062,112	1,834,068	67.0%	2,406,593	27.2%	11,994,604	11,657,454	2.9%	34,718,133	556,554	505,071	10.2%	533,300	4.4%	1,281,745	4,510,195
LGB	3,363	4,151	-19.0%	4,941	-31.9%	15,086	17,282	-12.7%	59,214	1,221	926	31.9%	1,282	-4.8%	547	2,338
<b>Total</b>	<b>5,833,635</b>	<b>3,225,271</b>	<b>80.9%</b>	<b>4,762,985</b>	<b>22.5%</b>	<b>22,293,729</b>	<b>18,333,530</b>	<b>21.6%</b>	<b>57,764,885</b>	<b>908,415</b>	<b>697,365</b>	<b>30.3%</b>	<b>837,823</b>	<b>8.4%</b>	<b>1,661,610</b>	<b>5,928,282</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>176</b>	<b>550</b>	<b>-68.0%</b>	<b>3,340</b>	<b>88</b>	<b>550</b>	<b>-84.0%</b>	<b>88</b>	<b>0.0%</b>	<b>0</b>	<b>3</b>
<b>Index Futures</b>																
SXF	443,872	361,240	22.9%	899,776	-50.7%	2,180,102	2,673,627	-18.5%	8,256,886	215,862	287,675	-25.0%	213,009	1.3%	391,892	1,608,124
SXM	464	1,097	-57.7%	1,041	-55.4%	1,997	3,385	-41.0%	8,364	349	303	15.2%	425	-17.9%	219	828
TRF	0	0		7,100	-100.0%	7,100	7,100	0.0%	28,400	3,550	3,550	0.0%	3,550	0.0%	0	2
Sectoral	0	0		200	-100.0%	200	932	-78.5%	3,896	100	391	-74.4%	100	0.0%	0	2
Other	955	6,250	-84.7%	3,630	-73.7%	6,270	15,272	-58.9%	35,780	27,540	30,044	-8.3%	26,590	3.6%	10	81
<b>Total</b>	<b>445,291</b>	<b>368,587</b>	<b>20.8%</b>	<b>911,747</b>	<b>-51.2%</b>	<b>2,195,669</b>	<b>2,700,316</b>	<b>-18.7%</b>	<b>8,333,326</b>	<b>247,401</b>	<b>321,963</b>	<b>-23.2%</b>	<b>243,674</b>	<b>1.5%</b>	<b>392,121</b>	<b>1,609,037</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>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>1,979,742</b>	<b>1,236,449</b>	<b>60.1%</b>	<b>1,530,591</b>	<b>29.3%</b>	<b>6,765,844</b>	<b>6,623,841</b>	<b>2.1%</b>	<b>18,321,150</b>	<b>7,913,488</b>	<b>5,222,824</b>	<b>51.5%</b>	<b>7,100,684</b>	<b>11.4%</b>	<b>10,165</b>	<b>36,144</b>
<b>Share Futures</b>	<b>1,419,300</b>	<b>1,502,930</b>	<b>-5.6%</b>	<b>2,071,900</b>	<b>-31.5%</b>	<b>6,156,685</b>	<b>5,780,110</b>	<b>6.5%</b>	<b>16,911,576</b>	<b>505,100</b>	<b>441,150</b>	<b>14.5%</b>	<b>997,550</b>	<b>-49.4%</b>	<b>91</b>	<b>551</b>
<b>Equity Options</b>	<b>3,339,896</b>	<b>2,678,110</b>	<b>24.7%</b>	<b>3,258,227</b>	<b>2.5%</b>	<b>12,379,749</b>	<b>13,564,700</b>	<b>-8.7%</b>	<b>44,254,681</b>	<b>6,077,984</b>	<b>5,918,266</b>	<b>2.7%</b>	<b>5,456,051</b>	<b>11.4%</b>	<b>124,852</b>	<b>471,704</b>
<b>Currency Options - USX</b>	<b>14,129</b>	<b>290</b>	<b>4772.1%</b>	<b>10,058</b>	<b>40.5%</b>	<b>26,794</b>	<b>2,541</b>	<b>954.5%</b>	<b>8,977</b>	<b>23,201</b>	<b>1,644</b>	<b>1311.3%</b>	<b>13,661</b>	<b>69.8%</b>	<b>210</b>	<b>510</b>
<b>Total Futures</b>	<b>10,611,870</b>	<b>6,541,975</b>	<b>62.2%</b>	<b>10,134,575</b>	<b>4.7%</b>	<b>40,544,032</b>	<b>35,315,217</b>	<b>14.8%</b>	<b>109,620,109</b>	<b>2,780,413</b>	<b>2,195,085</b>	<b>26.7%</b>	<b>3,046,356</b>	<b>-8.7%</b>	<b>2,467,541</b>	<b>9,170,415</b>
<b>Total Options</b>	<b>5,333,767</b>	<b>3,916,099</b>	<b>36.2%</b>	<b>4,798,876</b>	<b>11.1%</b>	<b>19,172,563</b>	<b>20,204,432</b>	<b>-5.1%</b>	<b>62,630,078</b>	<b>14,015,261</b>	<b>11,150,124</b>	<b>25.7%</b>	<b>12,570,984</b>	<b>11.5%</b>	<b>135,227</b>	<b>508,361</b>
<b>GRAND TOTAL</b>	<b>15,945,637</b>	<b>10,458,074</b>	<b>52.5%</b>	<b>14,933,451</b>	<b>6.8%</b>	<b>59,716,595</b>	<b>55,519,649</b>	<b>7.6%</b>	<b>172,250,187</b>	<b>16,795,674</b>	<b>13,345,209</b>	<b>25.9%</b>	<b>15,617,340</b>	<b>7.5%</b>	<b>2,602,768</b>	<b>9,678,776</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Apr 2024	Apr 2023	% CHG	Mar 2024	% CHG	2024	2023	% CHG	Total 2023
<b>Short-Term Interest Rate Futures</b>									
BAX	8,660	65,838	-86.8%	14,835	-41.6%	16,629	93,684	-82.2%	73,578
CRA	123,723	10,194	1113.7%	104,557	18.3%	101,174	9,981	913.7%	33,679
COA	54	28	92.9%	5	980.0%	30	9	233.3%	31
<b>Total</b>	<b>132,437</b>	<b>76,060</b>	<b>74.1%</b>	<b>119,397</b>	<b>10.9%</b>	<b>117,833</b>	<b>103,674</b>	<b>13.7%</b>	<b>107,288</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>0</b>	<b>65</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>156</b>	<b>-100.0%</b>	<b>169</b>
<b>Bond Futures</b>									
CGZ	68,726	34,791	97.5%	60,024	14.5%	63,105	35,959	75.5%	43,678
CGF	57,098	38,211	49.4%	57,548	-0.8%	59,324	45,245	31.1%	49,014
CGB	139,186	96,529	44.2%	120,329	15.7%	142,793	142,164	0.4%	139,992
LGB	152	218	-30.3%	247	-38.5%	180	211	-14.7%	239
<b>Total</b>	<b>265,162</b>	<b>169,749</b>	<b>56.2%</b>	<b>238,148</b>	<b>11.3%</b>	<b>265,402</b>	<b>223,579</b>	<b>18.7%</b>	<b>232,923</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>2</b>	<b>7</b>	<b>-71.4%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	20,176	19,012	6.1%	44,988	-55.2%	25,954	32,605	-20.4%	33,028
SXM	21	57	-63.2%	52	-59.6%	24	41	-41.5%	33
TRF	0	0		355	-100.0%	85	87	-2.3%	114
Sectoral	0	0		10	-100.0%	2	11	-81.8%	16
Other	43	328	-86.9%	181	-76.2%	75	186	-59.7%	143
<b>Total</b>	<b>20,240</b>	<b>19,397</b>	<b>4.3%</b>	<b>45,586</b>	<b>-55.6%</b>	<b>26,140</b>	<b>32,930</b>	<b>-20.6%</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>89,988</b>	<b>65,076</b>	<b>38.3%</b>	<b>76,529</b>	<b>17.6%</b>	<b>80,546</b>	<b>80,779</b>	<b>-0.3%</b>	<b>73,285</b>
<b>Share Futures</b>	<b>64,513</b>	<b>79,101</b>	<b>-18.4%</b>	<b>103,595</b>	<b>-37.7%</b>	<b>73,294</b>	<b>70,489</b>	<b>4.0%</b>	<b>67,646</b>
<b>Equity Options</b>	<b>151,813</b>	<b>140,953</b>	<b>7.7%</b>	<b>162,911</b>	<b>-6.8%</b>	<b>147,378</b>	<b>165,423</b>	<b>-10.9%</b>	<b>177,019</b>
<b>Currency Options - USX</b>	<b>642</b>	<b>15</b>	<b>4180.0%</b>	<b>502</b>	<b>27.9%</b>	<b>319</b>	<b>31</b>	<b>929.0%</b>	<b>36</b>
<b>Total Futures</b>	<b>482,352</b>	<b>344,307</b>	<b>40.1%</b>	<b>506,726</b>	<b>-4.8%</b>	<b>482,669</b>	<b>430,672</b>	<b>12.1%</b>	<b>441,203</b>
<b>Total Options</b>	<b>242,443</b>	<b>206,109</b>	<b>17.6%</b>	<b>239,942</b>	<b>1.0%</b>	<b>228,245</b>	<b>246,396</b>	<b>-7.4%</b>	<b>250,523</b>
<b>GRAND TOTAL</b>	<b>724,795</b>	<b>550,416</b>	<b>31.7%</b>	<b>746,668</b>	<b>-2.9%</b>	<b>710,914</b>	<b>677,068</b>	<b>5.0%</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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