

MONTRÉAL EXCHANGE

Statistics

May 2024

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	May 2024	May 2023	% CHG	Apr 2024	% CHG	2024	2023	% CHG	Total 2023	May 2024	May 2023	% CHG	Apr 2024	% CHG	May 2024	YTD 2024
Short-Term Interest Rate Futures																
BAX	48,803	1,740,606	-97.2%	190,536	-74.4%	1,445,676	9,422,685	-84.7%	18,247,287	86,729	698,292	-87.6%	99,212	-12.6%	2,016	317,668
CRA	2,413,822	332,871	625.2%	2,721,907	-11.3%	10,912,396	1,151,352	847.8%	8,352,374	1,124,794	290,047	287.8%	1,019,884	10.3%	317,043	1,633,908
COA	900	2,400	-62.5%	1,201	-25.1%	3,402	3,101	9.7%	7,741	600	750	-20.0%	401	49.6%	9	37
Total	2,463,525	2,075,877	18.7%	2,913,644	-15.4%	12,361,474	10,577,138	16.9%	26,607,402	1,212,123	989,089	22.5%	1,119,497	8.3%	319,068	1,951,613
Short-Term Interest Rate Options																
OBX	0	10,850	-100.0%	0		0	23,650	-100.0%	41,930	500	17,690	-97.2%	500	0.0%	0	0
OCR	150	0		0		150	0		0	150	0		0		1	1
Total	150	10,850	-98.6%	0		150	23,650	-99.4%	41,930	650	17,690	-96.3%	500	30.0%	1	1
Bond Futures																
CGZ	1,708,850	1,003,238	70.3%	1,511,983	13.0%	7,009,665	3,951,913	77.4%	10,832,066	204,294	100,263	103.8%	231,155	-11.6%	121,865	585,008
CGF	1,459,199	1,110,637	31.4%	1,256,177	16.2%	6,442,423	4,820,756	33.6%	12,155,472	111,884	109,364	2.3%	119,485	-6.4%	246,388	1,198,994
CGB	4,739,927	3,585,058	32.2%	3,062,112	54.8%	16,734,531	15,242,512	9.8%	34,718,133	591,865	464,785	27.3%	556,554	6.3%	1,253,670	5,763,865
LGB	3,050	8,040	-62.1%	3,363	-9.3%	18,136	25,322	-28.4%	59,214	1,499	1,676	-10.6%	1,221	22.8%	461	2,799
Total	7,911,026	5,706,973	38.6%	5,833,635	35.6%	30,204,755	24,040,503	25.6%	57,764,885	909,542	676,088	34.5%	908,415	0.1%	1,622,384	7,550,666
Bond Options - OGB	0	569	-100.0%	0		176	1,119	-84.3%	3,340	0	569	-100.0%	88	-100.0%	0	3
Index Futures																
SXF	433,249	489,368	-11.5%	443,872	-2.4%	2,613,351	3,162,995	-17.4%	8,256,886	222,752	284,599	-21.7%	215,862	3.2%	385,344	1,993,468
SXM	571	371	53.9%	464	23.1%	2,568	3,756	-31.6%	8,364	509	391	30.2%	349	45.8%	306	1,134
TRF	0	0		0		7,100	7,100	0.0%	28,400	3,550	3,550	0.0%	3,550	0.0%	0	2
Sectoral	0	100	-100.0%	0		200	1,032	-80.6%	3,896	100	491	-79.6%	100	0.0%	0	2
Other	0	6,000	-100.0%	955	-100.0%	6,270	21,272	-70.5%	35,780	27,540	36,044	-23.6%	27,540	0.0%	0	81
Total	433,820	495,839	-12.5%	445,291	-2.6%	2,629,489	3,196,155	-17.7%	8,333,326	254,451	325,075	-21.7%	247,401	2.8%	385,650	1,994,687
Index Options																
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
Total	0	0		0		0	0		0	0	0		0		0	0
ETF Futures	0	0		0		0	0		2,920	0	0		0		0	0
ETF Options	1,853,657	1,903,793	-2.6%	1,979,742	-6.4%	8,619,501	8,527,634	1.1%	18,321,150	8,559,813	5,827,145	46.9%	7,913,488	8.2%	8,417	44,561
Share Futures	1,110,030	1,523,972	-27.2%	1,419,300	-21.8%	7,266,715	7,304,082	-0.5%	16,911,576	526,500	767,801	-31.4%	505,100	4.2%	73	624
Equity Options	3,577,956	3,606,122	-0.8%	3,339,896	7.1%	15,957,705	17,170,822	-7.1%	44,254,681	6,410,105	6,013,580	6.6%	6,077,984	5.5%	119,676	591,380
Currency Options - USX	4,945	704	602.4%	14,129	-65.0%	31,739	3,245	878.1%	8,977	16,327	1,542	958.8%	23,201	-29.6%	94	604
Total Futures	11,918,401	9,802,661	21.6%	10,611,870	12.3%	52,462,433	45,117,878	16.3%	109,620,109	2,902,616	2,758,053	5.2%	2,780,413	4.4%	2,327,175	11,497,590
Total Options	5,436,708	5,522,038	-1.5%	5,333,767	1.9%	24,609,271	25,726,470	-4.3%	62,630,078	14,986,895	11,860,526	26.4%	14,015,261	6.9%	128,188	636,549
GRAND TOTAL	17,355,109	15,324,699	13.2%	15,945,637	8.8%	77,071,704	70,844,348	8.8%	172,250,187	17,889,511	14,618,579	22.4%	16,795,674	6.5%	2,455,363	12,134,139

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2024	May 2023	% CHG	Apr 2024	% CHG	2024	2023	% CHG	Total 2023
Short-Term Interest Rate Futures									
BAX	2,218	79,118	-97.2%	8,660	-74.4%	13,638	90,603	-84.9%	73,578
CRA	109,719	15,130	625.2%	123,723	-11.3%	102,947	11,071	829.9%	33,679
COA	40	109	-63.3%	54	-25.9%	32	30	6.7%	31
Total	111,977	94,357	18.7%	132,437	-15.4%	116,617	101,704	14.7%	107,288
Short-Term Interest Rate Options									
OBX	0	493	-100.0%	0		0	227	-100.0%	169
OCR	6	0		0		1	0		0
Total	6	493	-98.8%	0		1	227	-99.6%	169
Bond Futures									
CGZ	77,675	45,601	70.3%	68,726	13.0%	66,129	37,999	74.0%	43,678
CGF	66,327	50,483	31.4%	57,098	16.2%	60,778	46,353	31.1%	49,014
CGB	215,451	162,957	32.2%	139,186	54.8%	157,873	146,563	7.7%	139,992
LGB	138	365	-62.2%	152	-9.2%	171	243	-29.6%	239
Total	359,591	259,406	38.6%	265,162	35.6%	284,951	231,158	23.3%	232,923
Bond Options - OGB	0	25	-100.0%	0		2	11	-81.8%	14
Index Futures									
SXF	19,693	22,244	-11.5%	20,176	-2.4%	24,654	30,413	-18.9%	33,028
SXM	25	16	56.2%	21	19.0%	24	36	-33.3%	33
TRF	0	0		0		67	68	-1.5%	114
Sectoral	0	4	-100.0%	0		2	10	-80.0%	16
Other	0	272	-100.0%	43	-100.0%	59	205	-71.2%	143
Total	19,718	22,536	-12.5%	20,240	-2.6%	24,806	30,732	-19.3%	33,334
Index Options									
SXJ	0	0		0		0	0		0
SXO	0	0		0		0	0		0
SXV	0	0		0		0	0		0
Total	0	0		0		0	0		0
ETF Futures	0	0		0		0	0		12
ETF Options	84,257	86,536	-2.6%	89,988	-6.4%	81,316	81,996	-0.8%	73,285
Share Futures	50,455	69,271	-27.2%	64,513	-21.8%	68,554	70,232	-2.4%	67,646
Equity Options	162,634	163,914	-0.8%	151,813	7.1%	150,544	165,104	-8.8%	177,019
Currency Options - USX	224	32	600.0%	642	-65.1%	299	31	864.5%	36
Total Futures	541,741	445,570	21.6%	482,352	12.3%	494,928	433,826	14.1%	441,203
Total Options	247,121	251,000	-1.5%	242,443	1.9%	232,162	247,369	-6.1%	250,523
GRAND TOTAL	788,862	696,570	13.2%	724,795	8.8%	727,090	681,195	6.7%	691,726

Listed Products

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
- OCR — Options on Three-Month CORRA 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/IX 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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