

MONTRÉAL EXCHANGE

# Statistics

**Jun 2024**

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Jun 2024	Jun 2023	% CHG	May 2024	% CHG	2024	2023	% CHG	Total 2023	Jun 2024	Jun 2023	% CHG	May 2024	% CHG	Jun 2024	YTD 2024
<b>Short-Term Interest Rate Futures</b>																
BAX	25,492	2,191,476	-98.8%	48,803	-47.8%	1,471,168	11,614,161	-87.3%	18,247,287	0	619,741	-100.0%	86,729	-100.0%	1,132	318,800
CRA	2,696,384	629,912	328.1%	2,413,822	11.7%	13,608,780	1,781,264	664.0%	8,352,374	939,478	322,893	191.0%	1,124,794	-16.5%	335,040	1,968,948
COA	901	1,350	-33.3%	900	0.1%	4,303	4,451	-3.3%	7,741	1,001	600	66.8%	600	66.8%	10	47
<b>Total</b>	<b>2,722,777</b>	<b>2,822,738</b>	<b>-3.5%</b>	<b>2,463,525</b>	<b>10.5%</b>	<b>15,084,251</b>	<b>13,399,876</b>	<b>12.6%</b>	<b>26,607,402</b>	<b>940,479</b>	<b>943,234</b>	<b>-0.3%</b>	<b>1,212,123</b>	<b>-22.4%</b>	<b>336,182</b>	<b>2,287,795</b>
<b>Short-Term Interest Rate Options</b>																
OBX	0	8,780	-100.0%	0		0	32,430	-100.0%	41,930	0	24,170	-100.0%	500	-100.0%	0	0
OCR	0	0		150	-100.0%	150	0		0	150	0		150	0.0%	0	1
<b>Total</b>	<b>0</b>	<b>8,780</b>	<b>-100.0%</b>	<b>150</b>	<b>-100.0%</b>	<b>150</b>	<b>32,430</b>	<b>-99.5%</b>	<b>41,930</b>	<b>150</b>	<b>24,170</b>	<b>-99.4%</b>	<b>650</b>	<b>-76.9%</b>	<b>0</b>	<b>1</b>
<b>Bond Futures</b>																
CGZ	1,104,151	966,979	14.2%	1,708,850	-35.4%	8,113,816	4,918,892	65.0%	10,832,066	207,484	99,417	108.7%	204,294	1.6%	95,320	680,328
CGF	1,305,185	1,074,715	21.4%	1,459,199	-10.6%	7,747,608	5,895,471	31.4%	12,155,472	128,819	113,162	13.8%	111,884	15.1%	234,490	1,433,484
CGB	3,145,921	2,378,768	32.3%	4,739,927	-33.6%	19,880,452	17,621,280	12.8%	34,718,133	577,287	444,633	29.8%	591,865	-2.5%	1,120,823	6,884,688
LGB	3,145	4,533	-30.6%	3,050	3.1%	21,281	29,855	-28.7%	59,214	743	1,179	-37.0%	1,499	-50.4%	424	3,223
<b>Total</b>	<b>5,558,402</b>	<b>4,424,995</b>	<b>25.6%</b>	<b>7,911,026</b>	<b>-29.7%</b>	<b>35,763,157</b>	<b>28,465,498</b>	<b>25.6%</b>	<b>57,764,885</b>	<b>914,333</b>	<b>658,391</b>	<b>38.9%</b>	<b>909,542</b>	<b>0.5%</b>	<b>1,451,057</b>	<b>9,001,723</b>
<b>Bond Options - OGB</b>	<b>143</b>	<b>733</b>	<b>-80.5%</b>	<b>0</b>		<b>319</b>	<b>1,852</b>	<b>-82.8%</b>	<b>3,340</b>	<b>143</b>	<b>1,302</b>	<b>-89.0%</b>	<b>0</b>		<b>2</b>	<b>5</b>
<b>Index Futures</b>																
SXF	871,325	1,103,959	-21.1%	433,249	101.1%	3,484,676	4,266,954	-18.3%	8,256,886	196,006	277,517	-29.4%	222,752	-12.0%	590,836	2,584,304
SXM	1,213	1,010	20.1%	571	112.4%	3,781	4,766	-20.7%	8,364	409	372	9.9%	509	-19.6%	332	1,466
TRF	7,100	7,100	0.0%	0		14,200	14,200	0.0%	28,400	3,550	3,550	0.0%	3,550	0.0%	2	4
Sectoral	3,522	1,482	137.7%	0		3,722	2,514	48.1%	3,896	3,522	741	375.3%	100	3422.0%	2	4
Other	5	4,047	-99.9%	0		6,275	25,319	-75.2%	35,780	27,540	39,794	-30.8%	27,540	0.0%	1	82
<b>Total</b>	<b>883,165</b>	<b>1,117,598</b>	<b>-21.0%</b>	<b>433,820</b>	<b>103.6%</b>	<b>3,512,654</b>	<b>4,313,753</b>	<b>-18.6%</b>	<b>8,333,326</b>	<b>231,027</b>	<b>321,974</b>	<b>-28.2%</b>	<b>254,451</b>	<b>-9.2%</b>	<b>591,173</b>	<b>2,585,860</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>1,612,607</b>	<b>1,176,738</b>	<b>37.0%</b>	<b>1,853,657</b>	<b>-13.0%</b>	<b>10,232,108</b>	<b>9,704,372</b>	<b>5.4%</b>	<b>18,321,150</b>	<b>8,574,733</b>	<b>5,560,389</b>	<b>54.2%</b>	<b>8,559,813</b>	<b>0.2%</b>	<b>8,032</b>	<b>52,593</b>
<b>Share Futures</b>	<b>2,272,400</b>	<b>1,787,590</b>	<b>27.1%</b>	<b>1,110,030</b>	<b>104.7%</b>	<b>9,539,115</b>	<b>9,091,672</b>	<b>4.9%</b>	<b>16,911,576</b>	<b>542,150</b>	<b>1,096,580</b>	<b>-50.6%</b>	<b>526,500</b>	<b>3.0%</b>	<b>102</b>	<b>726</b>
<b>Equity Options</b>	<b>2,344,449</b>	<b>3,274,498</b>	<b>-28.4%</b>	<b>3,577,956</b>	<b>-34.5%</b>	<b>18,302,154</b>	<b>20,445,320</b>	<b>-10.5%</b>	<b>44,254,681</b>	<b>6,019,829</b>	<b>6,081,780</b>	<b>-1.0%</b>	<b>6,410,105</b>	<b>-6.1%</b>	<b>96,025</b>	<b>687,405</b>
<b>Currency Options - USX</b>	<b>1,447</b>	<b>642</b>	<b>125.4%</b>	<b>4,945</b>	<b>-70.7%</b>	<b>33,186</b>	<b>3,887</b>	<b>753.8%</b>	<b>8,977</b>	<b>8,879</b>	<b>1,974</b>	<b>349.8%</b>	<b>16,327</b>	<b>-45.6%</b>	<b>99</b>	<b>703</b>
<b>Total Futures</b>	<b>11,436,744</b>	<b>10,152,921</b>	<b>12.6%</b>	<b>11,918,401</b>	<b>-4.0%</b>	<b>63,899,177</b>	<b>55,270,799</b>	<b>15.6%</b>	<b>109,620,109</b>	<b>2,627,989</b>	<b>3,020,179</b>	<b>-13.0%</b>	<b>2,902,616</b>	<b>-9.5%</b>	<b>2,378,514</b>	<b>13,876,104</b>
<b>Total Options</b>	<b>3,958,646</b>	<b>4,461,391</b>	<b>-11.3%</b>	<b>5,436,708</b>	<b>-27.2%</b>	<b>28,567,917</b>	<b>30,187,861</b>	<b>-5.4%</b>	<b>62,630,078</b>	<b>14,603,734</b>	<b>11,669,615</b>	<b>25.1%</b>	<b>14,986,895</b>	<b>-2.6%</b>	<b>104,158</b>	<b>740,707</b>
<b>GRAND TOTAL</b>	<b>15,395,390</b>	<b>14,614,312</b>	<b>5.3%</b>	<b>17,355,109</b>	<b>-11.3%</b>	<b>92,467,094</b>	<b>85,458,660</b>	<b>8.2%</b>	<b>172,250,187</b>	<b>17,231,723</b>	<b>14,689,794</b>	<b>17.3%</b>	<b>17,889,511</b>	<b>-3.7%</b>	<b>2,482,672</b>	<b>14,616,811</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2024	Jun 2023	% CHG	May 2024	% CHG	2024	2023	% CHG	Total 2023
<b>Short-Term Interest Rate Futures</b>									
BAX	1,274	99,612	-98.7%	2,218	-42.6%	11,676	92,176	-87.3%	73,578
CRA	134,819	28,632	370.9%	109,719	22.9%	108,006	14,137	664.0%	33,679
COA	45	61	-26.2%	40	12.5%	34	35	-2.9%	31
<b>Total</b>	<b>136,138</b>	<b>128,305</b>	<b>6.1%</b>	<b>111,977</b>	<b>21.6%</b>	<b>119,716</b>	<b>106,348</b>	<b>12.6%</b>	<b>107,288</b>
<b>Short-Term Interest Rate Options</b>									
OBX	0	399	-100.0%	0		0	257	-100.0%	169
OCR	0	0		6	-100.0%	1	0		0
<b>Total</b>	<b>0</b>	<b>399</b>	<b>-100.0%</b>	<b>6</b>	<b>-100.0%</b>	<b>1</b>	<b>257</b>	<b>-99.6%</b>	<b>169</b>
<b>Bond Futures</b>									
CGZ	55,207	43,953	25.6%	77,675	-28.9%	64,395	39,039	65.0%	43,678
CGF	65,259	48,850	33.6%	66,327	-1.6%	61,489	46,789	31.4%	49,014
CGB	157,296	108,125	45.5%	215,451	-27.0%	157,781	139,851	12.8%	139,992
LGB	157	206	-23.8%	138	13.8%	169	237	-28.7%	239
<b>Total</b>	<b>277,919</b>	<b>201,134</b>	<b>38.2%</b>	<b>359,591</b>	<b>-22.7%</b>	<b>283,834</b>	<b>225,916</b>	<b>25.6%</b>	<b>232,923</b>
<b>Bond Options - OGB</b>	<b>6</b>	<b>33</b>	<b>-81.8%</b>	<b>0</b>		<b>3</b>	<b>15</b>	<b>-80.0%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	43,566	50,179	-13.2%	19,693	121.2%	27,656	33,865	-18.3%	33,028
SXM	60	45	33.3%	25	140.0%	30	38	-21.1%	33
TRF	355	322	10.2%	0		113	113	0.0%	114
Sectoral	176	67	162.7%	0		30	20	50.0%	16
Other	0	183	-100.0%	0		50	201	-75.1%	143
<b>Total</b>	<b>44,157</b>	<b>50,796</b>	<b>-13.1%</b>	<b>19,718</b>	<b>123.9%</b>	<b>27,879</b>	<b>34,237</b>	<b>-18.6%</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>80,630</b>	<b>53,488</b>	<b>50.7%</b>	<b>84,257</b>	<b>-4.3%</b>	<b>81,207</b>	<b>77,019</b>	<b>5.4%</b>	<b>73,285</b>
<b>Share Futures</b>	<b>113,620</b>	<b>81,254</b>	<b>39.8%</b>	<b>50,455</b>	<b>125.2%</b>	<b>75,707</b>	<b>72,156</b>	<b>4.9%</b>	<b>67,646</b>
<b>Equity Options</b>	<b>117,222</b>	<b>148,840</b>	<b>-21.2%</b>	<b>162,634</b>	<b>-27.9%</b>	<b>145,255</b>	<b>162,264</b>	<b>-10.5%</b>	<b>177,019</b>
<b>Currency Options - USX</b>	<b>72</b>	<b>29</b>	<b>148.3%</b>	<b>224</b>	<b>-67.9%</b>	<b>263</b>	<b>31</b>	<b>748.4%</b>	<b>36</b>
<b>Total Futures</b>	<b>571,834</b>	<b>461,489</b>	<b>23.9%</b>	<b>541,741</b>	<b>5.6%</b>	<b>507,136</b>	<b>438,657</b>	<b>15.6%</b>	<b>441,203</b>
<b>Total Options</b>	<b>197,930</b>	<b>202,789</b>	<b>-2.4%</b>	<b>247,121</b>	<b>-19.9%</b>	<b>226,729</b>	<b>239,586</b>	<b>-5.4%</b>	<b>250,523</b>
<b>GRAND TOTAL</b>	<b>769,764</b>	<b>664,278</b>	<b>15.9%</b>	<b>788,862</b>	<b>-2.4%</b>	<b>733,865</b>	<b>678,243</b>	<b>8.2%</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
- 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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