

MONTRÉAL EXCHANGE

# Statistics

**Jul 2024**

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME			MONTH END OPEN INTEREST			TRANSACTIONS						
	Jul 2024	Jul 2023	% CHG	Jun 2024	% CHG	2024	2023	% CHG	Total 2023	Jul 2024	Jul 2023	% CHG	Jun 2024	% CHG	Jul 2024	YTD 2024
<b>Short-Term Interest Rate Futures</b>																
BAX	0	1,698,509	-100.0%	25,492	-100.0%	1,471,168	13,312,670	-88.9%	18,247,287	0	674,436	-100.0%	0		0	318,800
CRA	2,725,787	799,633	240.9%	2,696,384	1.1%	16,334,567	2,580,897	532.9%	8,352,374	1,124,241	403,335	178.7%	939,478	19.7%	348,736	2,317,684
COA	2,473	901	174.5%	901	174.5%	6,776	5,352	26.6%	7,741	1,025	650	57.7%	1,001	2.4%	63	110
<b>Total</b>	<b>2,728,260</b>	<b>2,499,043</b>	<b>9.2%</b>	<b>2,722,777</b>	<b>0.2%</b>	<b>17,812,511</b>	<b>15,898,919</b>	<b>12.0%</b>	<b>26,607,402</b>	<b>1,125,266</b>	<b>1,078,421</b>	<b>4.3%</b>	<b>940,479</b>	<b>19.6%</b>	<b>348,799</b>	<b>2,636,594</b>
<b>Short-Term Interest Rate Options</b>																
OBX	0	9,500	-100.0%	0		0	41,930	-100.0%	41,930	0	19,670	-100.0%	0		0	0
OCR	0	0		0		150	0		0	150	0		150	0.0%	0	1
<b>Total</b>	<b>0</b>	<b>9,500</b>	<b>-100.0%</b>	<b>0</b>		<b>150</b>	<b>41,930</b>	<b>-99.6%</b>	<b>41,930</b>	<b>150</b>	<b>19,670</b>	<b>-99.2%</b>	<b>150</b>	<b>0.0%</b>	<b>0</b>	<b>1</b>
<b>Bond Futures</b>																
CGZ	1,125,484	862,548	30.5%	1,104,151	1.9%	9,239,300	5,781,440	59.8%	10,832,066	215,631	104,461	106.4%	207,484	3.9%	88,397	768,725
CGF	1,286,926	911,010	41.3%	1,305,185	-1.4%	9,034,534	6,806,481	32.7%	12,155,472	156,380	121,582	28.6%	128,819	21.4%	227,459	1,660,943
CGB	2,950,129	2,199,518	34.1%	3,145,921	-6.2%	22,830,581	19,820,798	15.2%	34,718,133	645,914	509,305	26.8%	577,287	11.9%	1,029,083	7,913,771
LGB	1,782	2,484	-43.3%	3,145	-43.3%	23,063	32,339	-28.7%	59,214	899	1,598	-43.7%	743	21.0%	248	3,471
<b>Total</b>	<b>5,364,321</b>	<b>3,975,560</b>	<b>34.9%</b>	<b>5,558,402</b>	<b>-3.5%</b>	<b>41,127,478</b>	<b>32,441,058</b>	<b>26.8%</b>	<b>57,764,885</b>	<b>1,018,824</b>	<b>736,946</b>	<b>38.2%</b>	<b>914,333</b>	<b>11.4%</b>	<b>1,345,187</b>	<b>10,346,910</b>
<b>Bond Options - OGB</b>	<b>46</b>	<b>0</b>		<b>143</b>	<b>-67.8%</b>	<b>365</b>	<b>1,852</b>	<b>-80.3%</b>	<b>3,340</b>	<b>189</b>	<b>1,302</b>	<b>-85.5%</b>	<b>143</b>	<b>32.2%</b>	<b>1</b>	<b>6</b>
<b>Index Futures</b>																
SXF	399,470	341,208	17.1%	871,325	-54.2%	3,884,146	4,608,162	-15.7%	8,256,886	199,201	284,711	-30.0%	196,006	1.6%	355,299	2,939,603
SXM	328	410	-20.0%	1,213	-73.0%	4,109	5,176	-20.6%	8,364	398	320	24.4%	409	-2.7%	181	1,647
TRF	0	0		7,100	-100.0%	14,200	14,200	0.0%	28,400	3,550	3,550	0.0%	3,550	0.0%	0	4
Sectoral	3,000	0		3,522	-14.8%	6,722	2,514	167.4%	3,896	6,522	741	780.2%	3,522	85.2%	4	8
Other	1,020	2,250	-54.7%	5	20300.0%	7,295	27,569	-73.5%	35,780	28,560	42,044	-32.1%	27,540	3.7%	6	88
<b>Total</b>	<b>403,818</b>	<b>343,868</b>	<b>17.4%</b>	<b>883,165</b>	<b>-54.3%</b>	<b>3,916,472</b>	<b>4,657,621</b>	<b>-15.9%</b>	<b>8,333,326</b>	<b>238,231</b>	<b>331,366</b>	<b>-28.1%</b>	<b>231,027</b>	<b>3.1%</b>	<b>355,490</b>	<b>2,941,350</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>1,619,328</b>	<b>1,234,018</b>	<b>31.2%</b>	<b>1,612,607</b>	<b>0.4%</b>	<b>11,851,436</b>	<b>10,938,390</b>	<b>8.3%</b>	<b>18,321,150</b>	<b>9,082,439</b>	<b>6,112,840</b>	<b>48.6%</b>	<b>8,574,733</b>	<b>5.9%</b>	<b>9,086</b>	<b>61,679</b>
<b>Share Futures</b>	<b>917,140</b>	<b>1,484,162</b>	<b>-38.2%</b>	<b>2,272,400</b>	<b>-59.6%</b>	<b>10,456,255</b>	<b>10,575,834</b>	<b>-1.1%</b>	<b>16,911,576</b>	<b>221,670</b>	<b>467,506</b>	<b>-52.6%</b>	<b>542,150</b>	<b>-59.1%</b>	<b>88</b>	<b>814</b>
<b>Equity Options</b>	<b>3,162,791</b>	<b>3,064,351</b>	<b>3.2%</b>	<b>2,344,449</b>	<b>34.9%</b>	<b>21,464,945</b>	<b>23,509,671</b>	<b>-8.7%</b>	<b>44,254,681</b>	<b>6,583,192</b>	<b>6,125,141</b>	<b>7.5%</b>	<b>6,019,829</b>	<b>9.4%</b>	<b>116,588</b>	<b>803,993</b>
<b>Currency Options - USX</b>	<b>3,157</b>	<b>444</b>	<b>611.0%</b>	<b>1,447</b>	<b>118.2%</b>	<b>36,343</b>	<b>4,331</b>	<b>739.1%</b>	<b>8,977</b>	<b>7,575</b>	<b>2,118</b>	<b>257.6%</b>	<b>8,879</b>	<b>-14.7%</b>	<b>52</b>	<b>755</b>
<b>Total Futures</b>	<b>9,413,539</b>	<b>8,302,633</b>	<b>13.4%</b>	<b>11,436,744</b>	<b>-17.7%</b>	<b>73,312,716</b>	<b>63,573,432</b>	<b>15.3%</b>	<b>109,620,109</b>	<b>2,603,991</b>	<b>2,614,239</b>	<b>-0.4%</b>	<b>2,627,989</b>	<b>-0.9%</b>	<b>2,049,564</b>	<b>15,925,668</b>
<b>Total Options</b>	<b>4,785,322</b>	<b>4,308,313</b>	<b>11.1%</b>	<b>3,958,646</b>	<b>20.9%</b>	<b>33,353,239</b>	<b>34,496,174</b>	<b>-3.3%</b>	<b>62,630,078</b>	<b>15,673,545</b>	<b>12,261,071</b>	<b>27.8%</b>	<b>14,603,734</b>	<b>7.3%</b>	<b>125,727</b>	<b>866,434</b>
<b>GRAND TOTAL</b>	<b>14,198,861</b>	<b>12,610,946</b>	<b>12.6%</b>	<b>15,395,390</b>	<b>-7.8%</b>	<b>106,665,955</b>	<b>98,069,606</b>	<b>8.6%</b>	<b>172,250,187</b>	<b>16,277,536</b>	<b>14,875,310</b>	<b>22.9%</b>	<b>17,231,723</b>	<b>6.1%</b>	<b>2,175,291</b>	<b>16,792,102</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2024	Jul 2023	% CHG	Jun 2024	% CHG	2024	2023	% CHG	Total 2023
<b>Short-Term Interest Rate Futures</b>									
BAX	0	84,925	-100.0%	1,274	-100.0%	9,940	91,183	-89.1%	73,578
CRA	123,899	39,981	209.9%	134,819	-8.1%	110,369	17,677	524.4%	33,679
COA	112	45	148.9%	45	148.9%	46	37	24.3%	31
<b>Total</b>	<b>124,011</b>	<b>124,951</b>	<b>-0.8%</b>	<b>136,138</b>	<b>-8.9%</b>	<b>120,355</b>	<b>108,897</b>	<b>10.5%</b>	<b>107,288</b>
<b>Short-Term Interest Rate Options</b>									
OBX	0	475	-100.0%	0		0	287	-100.0%	169
OCR	0	0		0		1	0		0
<b>Total</b>	<b>0</b>	<b>475</b>	<b>-100.0%</b>	<b>0</b>		<b>1</b>	<b>287</b>	<b>-99.7%</b>	<b>169</b>
<b>Bond Futures</b>									
CGZ	51,158	43,127	18.6%	55,207	-7.3%	62,428	39,599	57.7%	43,678
CGF	58,496	45,550	28.4%	65,259	-10.4%	61,044	46,620	30.9%	49,014
CGB	134,096	109,975	21.9%	157,296	-14.7%	154,261	135,759	13.6%	139,992
LGB	81	124	-34.7%	157	-48.4%	156	222	-29.7%	239
<b>Total</b>	<b>243,831</b>	<b>198,776</b>	<b>22.7%</b>	<b>277,919</b>	<b>-12.3%</b>	<b>277,889</b>	<b>222,200</b>	<b>25.1%</b>	<b>232,923</b>
<b>Bond Options - OGB</b>	<b>2</b>	<b>0</b>		<b>6</b>	<b>-66.7%</b>	<b>2</b>	<b>13</b>	<b>-84.6%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	18,157	17,060	6.4%	43,566	-58.3%	26,244	31,563	-16.9%	33,028
SXM	14	20	-30.0%	60	-76.7%	28	35	-20.0%	33
TRF	0	0		355	-100.0%	96	97	-1.0%	114
Sectoral	136	0		176	-22.7%	45	17	164.7%	16
Other	46	112	-58.9%	0		49	189	-74.1%	143
<b>Total</b>	<b>18,353</b>	<b>17,192</b>	<b>6.8%</b>	<b>44,157</b>	<b>-58.4%</b>	<b>26,462</b>	<b>31,901</b>	<b>-17.0%</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>73,605</b>	<b>61,700</b>	<b>19.3%</b>	<b>80,630</b>	<b>-8.7%</b>	<b>80,077</b>	<b>74,920</b>	<b>6.9%</b>	<b>73,285</b>
<b>Share Futures</b>	<b>41,688</b>	<b>74,208</b>	<b>-43.8%</b>	<b>113,620</b>	<b>-63.3%</b>	<b>70,650</b>	<b>72,437</b>	<b>-2.5%</b>	<b>67,646</b>
<b>Equity Options</b>	<b>143,763</b>	<b>153,217</b>	<b>-6.2%</b>	<b>117,222</b>	<b>22.6%</b>	<b>145,033</b>	<b>161,025</b>	<b>-9.9%</b>	<b>177,019</b>
<b>Currency Options - USX</b>	<b>143</b>	<b>22</b>	<b>550.0%</b>	<b>72</b>	<b>98.6%</b>	<b>246</b>	<b>30</b>	<b>720.0%</b>	<b>36</b>
<b>Total Futures</b>	<b>427,883</b>	<b>415,127</b>	<b>3.1%</b>	<b>571,834</b>	<b>-25.2%</b>	<b>495,356</b>	<b>435,435</b>	<b>13.8%</b>	<b>441,203</b>
<b>Total Options</b>	<b>217,513</b>	<b>215,414</b>	<b>1.0%</b>	<b>197,930</b>	<b>9.9%</b>	<b>225,359</b>	<b>236,275</b>	<b>-4.6%</b>	<b>250,523</b>
<b>GRAND TOTAL</b>	<b>645,396</b>	<b>630,541</b>	<b>2.4%</b>	<b>769,764</b>	<b>-16.2%</b>	<b>720,715</b>	<b>671,710</b>	<b>7.3%</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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