

MONTRÉAL EXCHANGE

# Statistics

Aug 2024

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Aug 2024	Aug 2023	% CHG	Jul 2024	% CHG	2024	2023	% CHG	Total 2023	Aug 2024	Aug 2023	% CHG	Jul 2024	% CHG	Aug 2024	YTD 2024
<b>Short-Term Interest Rate Futures</b>																
BAX	0	1,285,126	-100.0%	0		1,471,168	14,597,796	-89.9%	18,247,287	0	644,166	-100.0%	0		0	318,800
CRA	2,692,819	879,567	206.2%	2,725,787	-1.2%	19,027,386	3,460,464	449.9%	8,352,374	1,221,767	494,718	147.0%	1,124,241	8.7%	362,639	2,680,323
COA	1,540	455	238.5%	2,473	-37.7%	8,316	5,807	43.2%	7,741	610	652	-6.4%	1,025	-40.5%	38	148
<b>Total</b>	<b>2,694,359</b>	<b>2,165,148</b>	<b>24.4%</b>	<b>2,728,260</b>	<b>-1.2%</b>	<b>20,506,870</b>	<b>18,064,067</b>	<b>13.5%</b>	<b>26,607,402</b>	<b>1,222,377</b>	<b>1,139,536</b>	<b>7.3%</b>	<b>1,125,266</b>	<b>8.6%</b>	<b>362,677</b>	<b>2,999,271</b>
<b>Short-Term Interest Rate Options</b>																
OBX	0	0		0		0	41,930	-100.0%	41,930	0	19,670	-100.0%	0		0	0
OCR	250	0		0		400	0		0	400	0	150	166.7%	1	2	
<b>Total</b>	<b>250</b>	<b>0</b>		<b>0</b>		<b>400</b>	<b>41,930</b>	<b>-99.0%</b>	<b>41,930</b>	<b>400</b>	<b>19,670</b>	<b>-98.0%</b>	<b>150</b>	<b>166.7%</b>	<b>1</b>	<b>2</b>
<b>Bond Futures</b>																
CGZ	1,786,633	1,123,799	59.0%	1,125,484	58.7%	11,025,933	6,905,239	59.7%	10,832,066	211,363	87,922	140.4%	215,631	-2.0%	132,054	900,779
CGF	1,773,134	1,175,472	50.8%	1,286,926	37.8%	10,807,668	7,981,953	35.4%	12,155,472	135,772	101,620	33.6%	156,380	-13.2%	278,541	1,939,484
CGB	4,830,917	3,597,569	34.3%	2,950,129	63.8%	27,661,498	23,418,367	18.1%	34,718,133	662,299	451,329	46.7%	645,914	2.5%	1,200,501	9,114,272
LGB	2,313	3,969	-41.7%	1,782	29.8%	25,376	36,308	-30.1%	59,214	1,113	1,680	-33.8%	899	23.8%	222	3,693
<b>Total</b>	<b>8,392,997</b>	<b>5,900,809</b>	<b>42.2%</b>	<b>5,364,321</b>	<b>56.5%</b>	<b>49,520,475</b>	<b>38,341,867</b>	<b>29.2%</b>	<b>57,764,885</b>	<b>1,010,547</b>	<b>642,551</b>	<b>57.3%</b>	<b>1,018,824</b>	<b>-0.8%</b>	<b>1,611,318</b>	<b>11,958,228</b>
<b>Bond Options - OGB</b>	<b>214</b>	<b>650</b>	<b>-67.1%</b>	<b>46</b>	<b>365.2%</b>	<b>579</b>	<b>2,502</b>	<b>-76.9%</b>	<b>3,340</b>	<b>214</b>	<b>650</b>	<b>-67.1%</b>	<b>189</b>	<b>13.2%</b>	<b>2</b>	<b>8</b>
<b>Index Futures</b>																
SXF	392,921	463,021	-15.1%	399,470	-1.6%	4,277,067	5,071,183	-15.7%	8,256,886	197,780	302,708	-34.7%	199,201	-0.7%	340,146	3,279,749
SXM	439	436	0.7%	328	33.8%	4,548	5,612	-19.0%	8,364	400	429	-6.8%	398	0.5%	221	1,868
TRF	0	0		0		14,200	14,200	0.0%	28,400	3,550	3,550	0.0%	3,550	0.0%	0	4
Sectoral	0	0		3,000	-100.0%	6,722	2,514	167.4%	3,896	6,522	741	780.2%	6,522	0.0%	0	8
Other	0	1,701	-100.0%	1,020	-100.0%	7,295	29,270	-75.1%	35,780	28,560	42,595	-32.9%	28,560	0.0%	0	88
<b>Total</b>	<b>393,360</b>	<b>465,158</b>	<b>-15.4%</b>	<b>403,818</b>	<b>-2.6%</b>	<b>4,309,832</b>	<b>5,122,779</b>	<b>-15.9%</b>	<b>8,333,326</b>	<b>236,812</b>	<b>350,023</b>	<b>-32.3%</b>	<b>238,231</b>	<b>-0.6%</b>	<b>340,367</b>	<b>3,281,717</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0	0	0		0	0
SXO	0	0		0		0	0		0	0	0	0	0		0	0
SXV	0	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>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>2,185,481</b>	<b>1,263,020</b>	<b>73.0%</b>	<b>1,619,328</b>	<b>35.0%</b>	<b>14,036,917</b>	<b>12,201,410</b>	<b>15.0%</b>	<b>18,321,150</b>	<b>10,067,744</b>	<b>6,536,112</b>	<b>54.0%</b>	<b>9,082,439</b>	<b>10.8%</b>	<b>8,708</b>	<b>70,387</b>
<b>Share Futures</b>	<b>1,778,900</b>	<b>778,820</b>	<b>128.4%</b>	<b>917,140</b>	<b>94.0%</b>	<b>12,235,155</b>	<b>11,354,654</b>	<b>7.8%</b>	<b>16,911,576</b>	<b>1,304,540</b>	<b>355,350</b>	<b>267.1%</b>	<b>221,670</b>	<b>488.5%</b>	<b>72</b>	<b>886</b>
<b>Equity Options</b>	<b>2,849,784</b>	<b>4,194,222</b>	<b>-32.1%</b>	<b>3,162,791</b>	<b>-9.9%</b>	<b>24,314,729</b>	<b>27,703,893</b>	<b>-12.2%</b>	<b>44,254,681</b>	<b>6,476,663</b>	<b>6,491,257</b>	<b>-0.2%</b>	<b>6,583,192</b>	<b>-1.6%</b>	<b>112,772</b>	<b>916,765</b>
<b>Currency Options - USX</b>	<b>3,350</b>	<b>2,211</b>	<b>51.5%</b>	<b>3,157</b>	<b>6.1%</b>	<b>39,693</b>	<b>6,542</b>	<b>506.7%</b>	<b>8,977</b>	<b>6,231</b>	<b>3,379</b>	<b>84.4%</b>	<b>7,575</b>	<b>-17.7%</b>	<b>174</b>	<b>929</b>
<b>Total Futures</b>	<b>13,259,616</b>	<b>9,309,935</b>	<b>42.4%</b>	<b>9,413,539</b>	<b>40.9%</b>	<b>86,572,332</b>	<b>72,883,367</b>	<b>18.8%</b>	<b>109,620,109</b>	<b>3,774,276</b>	<b>2,487,460</b>	<b>51.7%</b>	<b>2,603,991</b>	<b>44.9%</b>	<b>2,314,434</b>	<b>18,240,102</b>
<b>Total Options</b>	<b>5,039,079</b>	<b>5,460,103</b>	<b>-7.7%</b>	<b>4,785,322</b>	<b>5.3%</b>	<b>38,392,318</b>	<b>39,956,277</b>	<b>-3.9%</b>	<b>62,630,078</b>	<b>16,551,252</b>	<b>13,051,068</b>	<b>26.8%</b>	<b>15,673,545</b>	<b>5.6%</b>	<b>121,657</b>	<b>989,091</b>
<b>GRAND TOTAL</b>	<b>18,298,695</b>	<b>14,770,038</b>	<b>23.3%</b>	<b>14,198,861</b>	<b>28.9%</b>	<b>124,964,650</b>	<b>112,839,644</b>	<b>10.7%</b>	<b>172,250,187</b>	<b>20,325,528</b>	<b>15,538,528</b>	<b>30.8%</b>	<b>18,277,536</b>	<b>11.2%</b>	<b>2,436,091</b>	<b>19,228,193</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2024	Aug 2023	% CHG	Jul 2024	% CHG	2024	2023	% CHG	Total 2023
<b>Short-Term Interest Rate Futures</b>									
BAX	0	58,414	-100.0%	0		8,705	86,892	-90.0%	73,578
CRA	128,229	39,980	220.7%	123,899	3.5%	112,588	20,598	446.6%	33,679
COA	73	20	265.0%	112	-34.8%	49	35	40.0%	31
<b>Total</b>	<b>128,302</b>	<b>98,414</b>	<b>30.4%</b>	<b>124,011</b>	<b>3.5%</b>	<b>121,342</b>	<b>107,525</b>	<b>12.9%</b>	<b>107,288</b>
<b>Short-Term Interest Rate Options</b>									
OBX	0	0		0		0	250	-100.0%	169
OCR	11	0		0		2	0		0
<b>Total</b>	<b>11</b>	<b>0</b>		<b>0</b>		<b>2</b>	<b>250</b>	<b>-99.2%</b>	<b>169</b>
<b>Bond Futures</b>									
CGZ	85,077	51,081	66.6%	51,158	66.3%	65,242	41,103	58.7%	43,678
CGF	84,434	53,430	58.0%	58,496	44.3%	63,951	47,512	34.6%	49,014
CGB	230,043	163,525	40.7%	134,096	71.6%	163,678	139,395	17.4%	139,992
LGB	110	180	-38.9%	81	35.8%	150	216	-30.6%	239
<b>Total</b>	<b>399,664</b>	<b>268,216</b>	<b>49.0%</b>	<b>243,831</b>	<b>63.9%</b>	<b>293,021</b>	<b>228,226</b>	<b>28.4%</b>	<b>232,923</b>
<b>Bond Options - OGB</b>	<b>9</b>	<b>29</b>	<b>-69.0%</b>	<b>2</b>	<b>350.0%</b>	<b>3</b>	<b>15</b>	<b>-80.0%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	18,710	21,046	-11.1%	18,157	3.0%	25,308	30,186	-16.2%	33,028
SXM	20	19	5.3%	14	42.9%	27	33	-18.2%	33
TRF	0	0		0		84	85	-1.2%	114
Sectoral	0	0		136	-100.0%	40	15	166.7%	16
Other	0	77	-100.0%	46	-100.0%	43	174	-75.3%	143
<b>Total</b>	<b>18,730</b>	<b>21,142</b>	<b>-11.4%</b>	<b>18,353</b>	<b>2.1%</b>	<b>25,502</b>	<b>30,493</b>	<b>-16.4%</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>104,070</b>	<b>57,410</b>	<b>81.3%</b>	<b>73,605</b>	<b>41.4%</b>	<b>83,059</b>	<b>72,627</b>	<b>14.4%</b>	<b>73,285</b>
<b>Share Futures</b>	<b>84,709</b>	<b>35,400</b>	<b>139.3%</b>	<b>41,688</b>	<b>103.2%</b>	<b>72,397</b>	<b>67,587</b>	<b>7.1%</b>	<b>67,646</b>
<b>Equity Options</b>	<b>135,704</b>	<b>190,646</b>	<b>-28.8%</b>	<b>143,763</b>	<b>-5.6%</b>	<b>143,874</b>	<b>164,904</b>	<b>-12.8%</b>	<b>177,019</b>
<b>Currency Options - USX</b>	<b>159</b>	<b>100</b>	<b>59.0%</b>	<b>143</b>	<b>11.2%</b>	<b>235</b>	<b>39</b>	<b>502.6%</b>	<b>36</b>
<b>Total Futures</b>	<b>631,405</b>	<b>423,172</b>	<b>49.2%</b>	<b>427,883</b>	<b>47.6%</b>	<b>512,262</b>	<b>433,831</b>	<b>18.1%</b>	<b>441,203</b>
<b>Total Options</b>	<b>239,953</b>	<b>248,185</b>	<b>-3.3%</b>	<b>217,513</b>	<b>10.3%</b>	<b>227,173</b>	<b>237,835</b>	<b>-4.5%</b>	<b>250,523</b>
<b>GRAND TOTAL</b>	<b>871,358</b>	<b>671,357</b>	<b>29.8%</b>	<b>645,396</b>	<b>35.0%</b>	<b>739,435</b>	<b>671,666</b>	<b>10.1%</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  
**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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