

MONTRÉAL EXCHANGE

# Statistics

Sep 2024

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Sep 2024	Sep 2023	% CHG	Aug 2024	% CHG	2024	2023	% CHG	Total 2023	Sep 2024	Sep 2023	% CHG	Aug 2024	% CHG	Sep 2024	YTD 2024
<b>Short-Term Interest Rate Futures</b>																
BAX	0	1,232,331	-100.0%	0		1,471,168	15,830,127	-90.7%	18,247,287	0	581,185	-100.0%	0		0	318,800
CRA	3,206,384	1,026,036	212.5%	2,692,819	19.1%	22,233,770	4,486,500	395.6%	8,352,374	1,202,122	566,647	112.1%	1,221,767	-1.6%	368,116	3,048,439
COA	1,861	869	114.2%	1,540	20.8%	10,177	6,676	52.4%	7,741	817	851	-4.0%	610	33.9%	71	219
<b>Total</b>	<b>3,208,245</b>	<b>2,259,236</b>	<b>42.0%</b>	<b>2,694,359</b>	<b>19.1%</b>	<b>23,715,115</b>	<b>20,323,303</b>	<b>16.7%</b>	<b>26,607,402</b>	<b>1,202,939</b>	<b>1,148,683</b>	<b>4.7%</b>	<b>1,222,377</b>	<b>-1.6%</b>	<b>368,187</b>	<b>3,367,458</b>
<b>Short-Term Interest Rate Options</b>																
OBX	0	0		0		0	41,930	-100.0%	41,930	0	15,900	-100.0%	0		0	0
OCR	17,250	0		250	6800.0%	17,650	0		0	11,650	0		400	2812.5%	28	30
<b>Total</b>	<b>17,250</b>	<b>0</b>		<b>250</b>	<b>6800.0%</b>	<b>17,650</b>	<b>41,930</b>	<b>-57.9%</b>	<b>41,930</b>	<b>11,650</b>	<b>15,900</b>	<b>-26.7%</b>	<b>400</b>	<b>2812.5%</b>	<b>28</b>	<b>30</b>
<b>Bond Futures</b>																
CGZ	1,260,003	801,687	57.2%	1,786,633	-29.5%	12,285,936	7,706,926	59.4%	10,832,066	248,602	100,986	146.2%	211,363	17.6%	108,639	1,009,418
CGF	1,428,812	824,804	73.2%	1,773,134	-19.4%	12,236,480	8,806,757	38.9%	12,155,472	184,198	136,140	35.3%	135,772	35.7%	259,963	2,199,447
CGB	2,762,818	2,165,790	27.6%	4,830,917	-42.8%	30,424,316	25,584,157	18.9%	34,718,133	651,863	514,781	26.6%	662,299	-1.6%	995,011	10,109,283
LGB	2,219	5,383	-58.8%	2,313	-4.1%	27,595	41,691	-33.8%	59,214	723	698	3.6%	1,113	-35.0%	239	3,932
<b>Total</b>	<b>5,453,852</b>	<b>3,797,664</b>	<b>43.6%</b>	<b>8,392,997</b>	<b>-35.0%</b>	<b>54,974,327</b>	<b>42,139,531</b>	<b>30.5%</b>	<b>57,764,885</b>	<b>1,085,386</b>	<b>752,605</b>	<b>44.2%</b>	<b>1,010,547</b>	<b>7.4%</b>	<b>1,363,852</b>	<b>13,322,080</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>343</b>	<b>-100.0%</b>	<b>214</b>	<b>-100.0%</b>	<b>579</b>	<b>2,845</b>	<b>-79.6%</b>	<b>3,340</b>	<b>214</b>	<b>993</b>	<b>-78.4%</b>	<b>214</b>	<b>0.0%</b>	<b>0</b>	<b>8</b>
<b>Index Futures</b>																
SXF	782,069	1,210,428	-35.4%	392,921	99.0%	5,059,136	6,281,611	-19.5%	8,256,886	191,871	295,197	-35.0%	197,780	-3.0%	435,676	3,715,425
SXM	1,116	1,092	2.2%	439	154.2%	5,664	6,704	-15.5%	8,364	395	292	35.3%	400	-1.2%	390	2,258
TRF	0	7,100	-100.0%	0		14,200	21,300	-33.3%	28,400	0	3,550	-100.0%	3,550	-100.0%	0	4
Sectoral	17,500	1,282	1265.1%	0		24,222	3,796	538.1%	3,896	17,500	741	2261.7%	6,522	168.3%	19	27
Other	0	1,435	-100.0%	0		7,295	30,705	-76.2%	35,780	28,560	43,475	-34.3%	28,560	0.0%	0	88
<b>Total</b>	<b>800,685</b>	<b>1,221,337</b>	<b>-34.4%</b>	<b>393,360</b>	<b>103.6%</b>	<b>5,110,517</b>	<b>6,344,116</b>	<b>-19.4%</b>	<b>8,333,326</b>	<b>238,326</b>	<b>343,255</b>	<b>-30.6%</b>	<b>236,812</b>	<b>0.6%</b>	<b>436,085</b>	<b>3,717,802</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>2,533,611</b>	<b>1,372,621</b>	<b>84.6%</b>	<b>2,185,481</b>	<b>15.9%</b>	<b>16,570,528</b>	<b>13,574,031</b>	<b>22.1%</b>	<b>18,321,150</b>	<b>10,670,936</b>	<b>6,372,288</b>	<b>67.5%</b>	<b>10,067,744</b>	<b>6.0%</b>	<b>8,120</b>	<b>78,507</b>
<b>Share Futures</b>	<b>1,872,100</b>	<b>1,274,880</b>	<b>46.8%</b>	<b>1,778,900</b>	<b>5.2%</b>	<b>14,107,255</b>	<b>12,629,534</b>	<b>11.7%</b>	<b>16,911,576</b>	<b>297,890</b>	<b>842,300</b>	<b>-64.6%</b>	<b>1,304,540</b>	<b>-77.2%</b>	<b>88</b>	<b>974</b>
<b>Equity Options</b>	<b>3,098,555</b>	<b>4,119,055</b>	<b>-24.8%</b>	<b>2,849,784</b>	<b>8.7%</b>	<b>27,413,284</b>	<b>31,822,948</b>	<b>-13.9%</b>	<b>44,254,681</b>	<b>6,131,742</b>	<b>6,460,344</b>	<b>-5.1%</b>	<b>6,476,663</b>	<b>-5.3%</b>	<b>111,680</b>	<b>1,028,445</b>
<b>Currency Options - USX</b>	<b>2,603</b>	<b>923</b>	<b>182.0%</b>	<b>3,350</b>	<b>-22.3%</b>	<b>42,296</b>	<b>7,465</b>	<b>466.6%</b>	<b>8,977</b>	<b>6,087</b>	<b>2,801</b>	<b>117.3%</b>	<b>6,231</b>	<b>-2.3%</b>	<b>165</b>	<b>1,094</b>
<b>Total Futures</b>	<b>11,334,882</b>	<b>8,553,117</b>	<b>32.5%</b>	<b>13,259,616</b>	<b>-14.5%</b>	<b>97,907,214</b>	<b>81,436,484</b>	<b>20.2%</b>	<b>109,620,109</b>	<b>2,824,541</b>	<b>3,086,843</b>	<b>-8.5%</b>	<b>3,774,276</b>	<b>-25.2%</b>	<b>2,168,212</b>	<b>20,408,314</b>
<b>Total Options</b>	<b>5,652,019</b>	<b>5,492,942</b>	<b>2.9%</b>	<b>5,039,079</b>	<b>12.2%</b>	<b>44,044,337</b>	<b>45,449,219</b>	<b>-3.1%</b>	<b>62,630,078</b>	<b>16,820,629</b>	<b>12,852,326</b>	<b>30.9%</b>	<b>16,551,252</b>	<b>1.6%</b>	<b>119,993</b>	<b>1,108,084</b>
<b>GRAND TOTAL</b>	<b>16,986,901</b>	<b>14,046,059</b>	<b>20.9%</b>	<b>18,298,695</b>	<b>-7.2%</b>	<b>141,951,551</b>	<b>126,885,703</b>	<b>11.9%</b>	<b>172,250,187</b>	<b>19,645,170</b>	<b>15,939,169</b>	<b>23.3%</b>	<b>20,325,528</b>	<b>-3.3%</b>	<b>2,288,205</b>	<b>21,516,398</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2024	Sep 2023	% CHG	Aug 2024	% CHG	2024	2023	% CHG	Total 2023
<b>Short-Term Interest Rate Futures</b>									
BAX	0	61,616	-100.0%	0		7,825	84,203	-90.7%	73,578
CRA	168,757	51,301	229.0%	128,229	31.6%	118,265	23,864	395.6%	33,679
COA	97	43	125.6%	73	32.9%	54	36	50.0%	31
<b>Total</b>	<b>168,854</b>	<b>112,960</b>	<b>49.5%</b>	<b>128,302</b>	<b>31.6%</b>	<b>126,144</b>	<b>108,103</b>	<b>16.7%</b>	<b>107,288</b>
<b>Short-Term Interest Rate Options</b>									
OBX	0	0		0		0	223	-100.0%	169
OCR	907	0		11	8145.5%	94	0		0
<b>Total</b>	<b>907</b>	<b>0</b>		<b>11</b>	<b>8145.5%</b>	<b>94</b>	<b>223</b>	<b>-57.8%</b>	<b>169</b>
<b>Bond Futures</b>									
CGZ	66,315	40,084	65.4%	85,077	-22.1%	65,351	40,994	59.4%	43,678
CGF	75,200	41,240	82.3%	84,434	-10.9%	65,088	46,844	38.9%	49,014
CGB	145,411	108,289	34.3%	230,043	-36.8%	161,831	136,086	18.9%	139,992
LGB	116	269	-56.9%	110	5.5%	147	222	-33.8%	239
<b>Total</b>	<b>287,042</b>	<b>189,882</b>	<b>51.2%</b>	<b>399,664</b>	<b>-28.2%</b>	<b>292,417</b>	<b>224,146</b>	<b>30.5%</b>	<b>232,923</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>17</b>	<b>-100.0%</b>	<b>9</b>	<b>-100.0%</b>	<b>3</b>	<b>15</b>	<b>-80.0%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	39,103	60,521	-35.4%	18,710	109.0%	26,768	33,413	-19.9%	33,028
SXM	55	54	1.9%	20	175.0%	30	36	-16.7%	33
TRF	0	355	-100.0%	0		75	113	-33.6%	114
Sectoral	875	64	1267.2%	0		128	20	540.0%	16
Other	0	71	-100.0%	0		39	163	-76.1%	143
<b>Total</b>	<b>40,033</b>	<b>61,065</b>	<b>-34.4%</b>	<b>18,730</b>	<b>113.7%</b>	<b>27,040</b>	<b>33,745</b>	<b>-19.9%</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>126,680</b>	<b>68,631</b>	<b>84.6%</b>	<b>104,070</b>	<b>21.7%</b>	<b>87,675</b>	<b>72,202</b>	<b>21.4%</b>	<b>73,285</b>
<b>Share Futures</b>	<b>93,605</b>	<b>63,744</b>	<b>46.8%</b>	<b>84,709</b>	<b>10.5%</b>	<b>74,642</b>	<b>67,178</b>	<b>11.1%</b>	<b>67,646</b>
<b>Equity Options</b>	<b>154,927</b>	<b>205,952</b>	<b>-24.8%</b>	<b>135,704</b>	<b>14.2%</b>	<b>145,044</b>	<b>169,271</b>	<b>-14.3%</b>	<b>177,019</b>
<b>Currency Options - USX</b>	<b>130</b>	<b>46</b>	<b>182.6%</b>	<b>159</b>	<b>-18.2%</b>	<b>224</b>	<b>40</b>	<b>460.0%</b>	<b>36</b>
<b>Total Futures</b>	<b>589,534</b>	<b>427,651</b>	<b>37.9%</b>	<b>631,405</b>	<b>-6.6%</b>	<b>520,243</b>	<b>433,172</b>	<b>20.1%</b>	<b>441,203</b>
<b>Total Options</b>	<b>282,644</b>	<b>274,646</b>	<b>2.9%</b>	<b>239,953</b>	<b>17.8%</b>	<b>233,040</b>	<b>241,751</b>	<b>-3.6%</b>	<b>250,523</b>
<b>GRAND TOTAL</b>	<b>872,178</b>	<b>702,297</b>	<b>24.2%</b>	<b>871,358</b>	<b>0.1%</b>	<b>753,283</b>	<b>674,923</b>	<b>11.6%</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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