

MONTRÉAL EXCHANGE

Statistics

Oct 2024

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME			MONTH END OPEN INTEREST			TRANSACTIONS						
	Oct 2024	Oct 2023	% CHG	Sep 2024	% CHG	2024	2023	% CHG	Total 2023	Oct 2024	Oct 2023	% CHG	Sep 2024	% CHG	Oct 2024	YTD 2024
Short-Term Interest Rate Futures																
BAX	0	1,134,450	-100.0%	0		1,471,168	16,964,577	-91.3%	18,247,287	0	540,766	-100.0%	0		0	318,800
CRA	3,904,978	1,368,636	185.3%	3,206,384	21.8%	26,138,748	5,855,136	346.4%	8,352,374	1,307,278	611,308	113.8%	1,202,122	8.7%	493,528	3,541,967
COA	1,990	242	722.3%	1,861	6.9%	12,167	6,918	75.9%	7,741	958	510	87.8%	817	17.3%	34	253
Total	3,906,968	2,503,328	56.1%	3,208,245	21.8%	27,622,083	22,826,631	21.0%	26,607,402	1,308,236	1,152,584	13.5%	1,202,939	8.8%	493,562	3,861,020
Short-Term Interest Rate Options																
OBX	0	0		0		0	41,930	-100.0%	41,930	0	15,900	-100.0%	0		0	0
OCR	7,550	0		17,250	-56.2%	25,200	0		0	14,500	0		11,650	24.5%	19	49
Total	7,550	0		17,250	-56.2%	25,200	41,930	-39.9%	41,930	14,500	15,900	-8.8%	11,650	24.5%	19	49
Bond Futures																
CGZ	1,570,025	1,048,385	49.8%	1,260,003	24.6%	13,855,961	8,755,311	58.3%	10,832,066	216,591	123,668	75.1%	248,602	-12.9%	134,128	1,143,546
CGF	1,536,947	1,108,155	38.7%	1,428,812	7.6%	13,773,427	9,914,912	38.9%	12,155,472	194,635	128,693	51.2%	184,198	5.7%	276,520	2,475,967
CGB	3,279,696	2,718,940	20.6%	2,762,818	18.7%	33,704,012	28,303,097	19.1%	34,718,133	618,718	546,345	13.2%	651,863	-5.1%	1,142,751	11,252,034
LGB	2,129	4,919	-56.7%	2,219	-4.1%	29,724	46,610	-36.2%	59,214	708	982	-27.9%	723	-2.1%	353	4,285
Total	6,388,797	4,880,399	30.9%	5,453,852	17.1%	61,363,124	47,019,930	30.5%	57,764,885	1,030,652	799,688	28.9%	1,085,386	-5.0%	1,553,752	14,875,832
Bond Options - OGB	0	35	-100.0%	0		579	2,880	-79.9%	3,340	214	1,028	-79.2%	214	0.0%	0	8
Index Futures																
SXF	373,275	514,949	-27.5%	782,069	-52.3%	5,432,411	6,796,560	-20.1%	8,256,886	204,814	300,484	-31.8%	191,871	6.7%	327,328	4,042,753
SXM	471	367	28.3%	1,116	-57.8%	6,135	7,071	-13.2%	8,364	444	244	82.0%	395	12.4%	223	2,481
TRF	0	0		0		14,200	21,300	-33.3%	28,400	0	3,550	-100.0%	0		0	4
Sectoral	0	0		17,500	-100.0%	24,222	3,796	538.1%	3,896	17,500	741	2261.7%	17,500	0.0%	0	27
Other	2,025	1,225	65.3%	0		9,320	31,930	-70.8%	35,780	30,585	43,740	-30.1%	28,560	7.1%	3	91
Total	375,771	516,541	-27.3%	800,685	-53.1%	5,486,288	6,860,657	-20.0%	8,333,326	253,343	348,759	-27.4%	238,326	6.3%	327,554	4,045,356
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	2,000	-100.0%	0		0	2,000	-100.0%	2,920	0	1,000	-100.0%	0		0	0
ETF Options	3,205,542	2,037,237	57.3%	2,533,611	26.5%	19,776,070	15,611,268	26.7%	18,321,150	12,241,050	6,902,175	77.4%	10,670,936	14.7%	7,853	86,360
Share Futures	729,150	923,392	-21.0%	1,872,100	-61.1%	14,836,405	13,552,926	9.5%	16,911,576	190,740	422,870	-54.9%	297,890	-36.0%	42	1,016
Equity Options	3,556,248	3,864,547	-8.0%	3,098,555	14.8%	30,969,532	35,687,495	-13.2%	44,254,681	7,085,939	6,768,990	4.7%	6,131,742	15.6%	125,487	1,153,932
Currency Options - USX	8,397	308	2626.3%	2,603	222.6%	50,693	7,773	552.2%	8,977	10,823	2,947	267.3%	6,087	77.8%	235	1,329
Total Futures	11,400,686	8,825,660	29.2%	11,334,882	0.6%	109,307,900	90,262,144	21.1%	109,620,109	2,782,971	2,724,901	2.1%	2,824,541	-1.5%	2,374,910	22,783,224
Total Options	6,777,737	5,902,127	14.8%	5,652,019	19.9%	50,822,074	51,351,346	-1.0%	62,630,078	19,352,526	13,691,040	41.4%	16,820,629	15.1%	133,594	1,241,678
GRAND TOTAL	18,178,423	14,727,787	23.4%	16,986,901	7.0%	160,129,974	141,613,490	13.1%	172,250,187	22,135,497	16,415,941	34.8%	19,645,170	12.7%	2,508,504	24,024,902

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Oct 2024	Oct 2023	% CHG	Sep 2024	% CHG	2024	2023	% CHG	Total 2023
Short-Term Interest Rate Futures									
BAX	0	56,722	-100.0%	0		7,006	81,560	-91.4%	73,578
CRA	177,499	68,431	159.4%	168,757	5.2%	124,470	28,150	342.2%	33,679
COA	90	12	650.0%	97	-7.2%	58	33	75.8%	31
Total	177,589	125,165	41.9%	168,854	5.2%	131,534	109,743	19.9%	107,288
Short-Term Interest Rate Options									
OBX	0	0		0		0	202	-100.0%	169
OCR	343	0		907	-62.2%	120	0		0
Total	343	0		907	-62.2%	120	202	-40.6%	169
Bond Futures									
CGZ	71,364	52,419	36.1%	66,315	7.6%	65,981	42,093	56.8%	43,678
CGF	69,861	55,407	26.1%	75,200	-7.1%	65,588	47,668	37.6%	49,014
CGB	149,077	135,947	9.7%	145,411	2.5%	160,495	136,073	17.9%	139,992
LGB	96	245	-60.8%	116	-17.2%	142	224	-36.6%	239
Total	290,398	244,018	19.0%	287,042	1.2%	292,206	226,058	29.3%	232,923
Bond Options - OGB	0	1	-100.0%	0		3	14	-78.6%	14
Index Futures									
SXF	16,967	24,521	-30.8%	39,103	-56.6%	25,746	32,519	-20.8%	33,028
SXM	21	17	23.5%	55	-61.8%	29	34	-14.7%	33
TRF	0	0		0		67	102	-34.3%	114
Sectoral	0	0		875	-100.0%	115	18	538.9%	16
Other	92	58	58.6%	0		44	153	-71.2%	143
Total	17,080	24,596	-30.6%	40,033	-57.3%	26,001	32,826	-20.8%	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	95	-100.0%	0		0	10	-100.0%	12
ETF Options	145,706	97,011	50.2%	126,680	15.0%	93,725	74,695	25.5%	73,285
Share Futures	33,143	43,971	-24.6%	93,605	-64.6%	70,315	64,847	8.4%	67,646
Equity Options	161,647	184,026	-12.2%	154,927	4.3%	146,775	170,754	-14.0%	177,019
Currency Options - USX	381	14	2621.4%	130	193.1%	240	37	548.6%	36
Total Futures	518,210	437,845	18.4%	589,534	-12.1%	520,056	433,484	20.0%	441,203
Total Options	308,077	281,052	9.6%	282,644	9.0%	240,863	245,702	-2.0%	250,523
GRAND TOTAL	826,287	718,897	14.9%	872,178	-5.3%	760,919	679,186	12.0%	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

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ETF OPTIONS

EQUITY OPTIONS

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