

MONTRÉAL EXCHANGE

Statistics

Nov 2024

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Nov 2024	Nov 2023	% CHG	Oct 2024	% CHG	2024	2023	% CHG	Total 2023	Nov 2024	Nov 2023	% CHG	Oct 2024	% CHG	Nov 2024	YTD 2024
Short-Term Interest Rate Futures																
BAX	0	809,154	-100.0%	0		1,471,168	17,773,731	-91.7%	18,247,287	0	520,990	-100.0%	0		0	318,800
CRA	3,124,865	1,365,911	128.8%	3,904,978	-20.0%	29,263,613	7,221,047	305.3%	8,352,374	1,505,336	691,783	117.6%	1,307,278	15.2%	383,380	3,925,347
COA	1,700	301	464.8%	1,990	-14.6%	13,867	7,219	92.1%	7,741	658	339	94.1%	958	-31.3%	29	282
Total	3,126,565	2,175,366	43.7%	3,906,968	-20.0%	30,748,648	25,001,997	23.0%	26,607,402	1,505,994	1,213,112	24.1%	1,308,236	15.1%	383,409	4,244,429
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	11,600	0		7,550	53.6%	36,800	0		0	24,800	0		14,500	71.0%	25	74
Total	11,600	0		7,550	53.6%	36,800	41,930	-12.2%	41,930	24,800	15,900	56.0%	14,500	71.0%	25	74
Bond Futures																
CGZ	1,871,950	1,278,901	46.4%	1,570,025	19.2%	15,727,911	10,034,212	56.7%	10,832,066	223,317	131,151	70.3%	216,591	3.1%	144,290	1,287,836
CGF	1,764,597	1,387,728	27.2%	1,536,947	14.8%	15,538,024	11,302,640	37.5%	12,155,472	167,037	109,678	52.3%	194,635	-14.2%	273,569	2,749,536
CGB	4,824,316	4,130,692	16.8%	3,279,696	47.1%	38,528,328	32,433,789	18.8%	34,718,133	559,286	507,358	10.2%	618,718	-9.6%	1,284,308	12,536,342
LGB	3,262	6,134	-46.8%	2,129	53.2%	32,986	52,744	-37.5%	59,214	1,497	1,529	-2.1%	708	111.4%	390	4,675
Total	8,464,125	6,803,455	24.4%	6,388,797	32.5%	69,827,249	53,823,385	29.7%	57,764,885	951,137	749,716	26.9%	1,030,652	-7.7%	1,702,557	16,578,389
Bond Options - OGB	854	425	100.9%	0		1,433	3,305	-56.6%	3,340	489	425	15.1%	214	128.5%	5	13
Index Futures																
SXF	357,099	441,978	-19.2%	373,275	-4.3%	5,789,510	7,238,538	-20.0%	8,256,886	207,814	286,851	-27.6%	204,814	1.5%	316,729	4,359,482
SXM	484	529	-8.5%	471	2.8%	6,619	7,600	-12.9%	8,364	420	286	46.9%	444	-5.4%	281	2,762
TRF	0	0		0		14,200	21,300	-33.3%	28,400	0	3,550	-100.0%	0		0	4
Sectoral	0	100	-100.0%	0		24,222	3,896	521.7%	3,896	17,500	841	1980.9%	17,500	0.0%	0	27
Other	2,710	2,725	-0.6%	2,025	33.8%	12,030	34,655	-65.3%	35,780	33,235	46,465	-28.5%	30,585	8.7%	33	124
Total	360,293	445,332	-19.1%	375,771	-4.1%	5,846,581	7,305,989	-20.0%	8,333,326	258,969	337,993	-23.4%	253,343	2.2%	317,043	4,362,399
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	0		0		0	2,000	-100.0%	2,920	0	1,000	-100.0%	0		0	0
ETF Options	3,234,133	1,184,051	173.1%	3,205,542	0.9%	23,010,203	16,795,319	37.0%	18,321,150	13,094,217	6,539,412	100.2%	12,241,050	7.0%	12,437	98,797
Share Futures	927,200	1,317,860	-29.6%	729,150	27.2%	15,763,605	14,870,786	6.0%	16,911,576	558,390	752,320	-25.8%	190,740	192.7%	46	1,062
Equity Options	3,443,700	4,840,975	-28.9%	3,556,248	-3.2%	34,413,232	40,528,470	-15.1%	44,254,681	7,368,123	7,221,109	2.0%	7,085,939	4.0%	117,718	1,271,650
Currency Options - USX	8,521	322	2546.3%	8,397	1.5%	59,214	8,095	631.5%	8,977	9,676	3,029	219.4%	10,823	-10.6%	178	1,507
Total Futures	12,878,183	10,742,013	19.9%	11,400,686	13.0%	122,186,083	101,004,157	21.0%	109,620,109	3,274,490	3,054,141	7.2%	2,782,971	17.7%	2,403,055	25,186,279
Total Options	6,698,808	6,025,773	11.2%	6,777,737	-1.2%	57,520,882	57,377,119	0.3%	62,630,078	20,497,305	13,779,875	48.7%	19,352,526	5.9%	130,363	1,372,041
GRAND TOTAL	19,576,991	16,767,786	16.8%	18,178,423	7.7%	179,706,965	158,381,276	13.5%	172,250,187	23,771,795	16,834,016	41.2%	22,135,497	7.4%	2,533,418	26,558,320

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2024	Nov 2023	% CHG	Oct 2024	% CHG	2024	2023	% CHG	Total 2023
Short-Term Interest Rate Futures									
BAX	0	38,531	-100.0%	0		6,396	77,615	-91.8%	73,578
CRA	156,243	65,043	140.2%	177,499	-12.0%	127,233	31,533	303.5%	33,679
COA	85	14	507.1%	90	-5.6%	60	32	87.5%	31
Total	156,328	103,588	50.9%	177,589	-12.0%	133,689	109,180	22.4%	107,288
Short-Term Interest Rate Options									
OBX	0	0		0		0	183	-100.0%	169
OCR	580	0		343	69.1%	160	0		0
Total	580	0		343	69.1%	160	183	-12.6%	169
Bond Futures									
CGZ	93,597	60,900	53.7%	71,364	31.2%	68,382	43,818	56.1%	43,678
CGF	88,229	66,082	33.5%	69,861	26.3%	67,557	49,357	36.9%	49,014
CGB	241,215	196,699	22.6%	149,077	61.8%	167,514	141,632	18.3%	139,992
LGB	163	292	-44.2%	96	69.8%	143	230	-37.8%	239
Total	423,204	323,973	30.6%	290,398	45.7%	303,596	235,037	29.2%	232,923
Bond Options - OGB	39	19	105.3%	0		6	14	-57.1%	14
Index Futures									
SXF	17,004	20,089	-15.4%	16,967	0.2%	24,955	31,336	-20.4%	33,028
SXM	23	24	-4.2%	21	9.5%	29	33	-12.1%	33
TRF	0	0		0		61	92	-33.7%	114
Sectoral	0	4	-100.0%	0		104	17	511.8%	16
Other	129	123	4.9%	92	40.2%	52	150	-65.3%	143
Total	17,156	20,240	-15.2%	17,080	0.4%	25,201	31,628	-20.3%	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	0		0		0	9	-100.0%	12
ETF Options	154,006	53,820	186.2%	145,706	5.7%	99,182	72,707	36.4%	73,285
Share Futures	44,152	59,902	-26.3%	33,143	33.2%	67,947	64,376	5.5%	67,646
Equity Options	163,985	220,044	-25.5%	161,647	1.4%	148,333	175,448	-15.5%	177,019
Currency Options - USX	405	14	2792.9%	381	6.3%	255	35	628.6%	36
Total Futures	640,840	507,703	26.2%	518,210	23.7%	530,433	440,230	20.5%	441,203
Total Options	319,015	273,897	16.5%	308,077	3.6%	247,936	248,387	-0.2%	250,523
GRAND TOTAL	959,855	781,600	22.8%	826,287	16.2%	778,369	688,617	13.0%	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/MX 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

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