

MONTRÉAL EXCHANGE

Statistics

Dec 2024

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Dec 2024	Dec 2023	% CHG	Nov 2024	% CHG	2024	2023	% CHG	Total 2023	Dec 2024	Dec 2023	% CHG	Nov 2024	% CHG	Dec 2024	YTD 2024
Short-Term Interest Rate Futures																
BAX	0	473,556	-100.0%	0		1,471,168	18,247,287	-91.9%	18,247,287	0	401,466	-100.0%	0		0	318,800
CRA	2,780,751	1,131,327	145.8%	3,124,865	-11.0%	32,044,364	8,352,374	283.7%	8,352,374	1,273,174	577,382	120.5%	1,505,336	-15.4%	348,714	4,274,061
COA	735	522	40.8%	1,700	-56.8%	14,602	7,741	88.6%	7,741	656	259	153.3%	658	-0.3%	10	292
Total	2,781,486	1,605,405	73.3%	3,126,565	-11.0%	33,530,134	26,607,402	26.0%	26,607,402	1,273,830	979,107	30.1%	1,505,994	-15.4%	348,724	4,593,153
Short-Term Interest Rate Options																
OBX	0	0		0		0	41,930	-100.0%	41,930	0	2,000	-100.0%	0		0	0
OCR	13,000	0		11,600	12.1%	49,800	0		0	25,850	0		24,800	4.2%	18	92
Total	13,000	0		11,600	12.1%	49,800	41,930	18.8%	41,930	25,850	2,000	1192.5%	24,800	4.2%	18	92
Bond Futures																
CGZ	1,137,145	797,854	42.5%	1,871,950	-39.3%	16,865,056	10,832,066	55.7%	10,832,066	195,112	161,125	21.1%	223,317	-12.6%	103,231	1,391,067
CGF	1,391,659	852,832	63.2%	1,764,597	-21.1%	16,929,683	12,155,472	39.3%	12,155,472	177,052	109,703	61.4%	167,037	6.0%	213,606	2,963,142
CGB	2,797,533	2,284,344	22.5%	4,824,316	-42.0%	41,325,861	34,718,133	19.0%	34,718,133	540,607	440,560	22.7%	559,286	-3.3%	958,401	13,494,743
LGB	3,797	6,470	-41.3%	3,262	16.4%	36,783	59,214	-37.9%	59,214	2,747	1,462	87.9%	1,497	83.5%	273	4,948
Total	5,330,134	3,941,500	35.2%	8,464,125	-37.0%	75,157,383	57,764,885	30.1%	57,764,885	915,518	712,850	28.4%	951,137	-3.7%	1,275,511	17,853,900
Bond Options - OGB	650	35	1757.1%	854	-23.9%	2,083	3,340	-37.6%	3,340	1,139	460	147.6%	489	132.9%	1	14
Index Futures																
SXF	789,598	1,018,348	-22.5%	357,099	121.1%	6,579,108	8,256,886	-20.3%	8,256,886	159,432	245,210	-35.0%	207,814	-23.3%	494,120	4,853,602
SXM	1,842	764	141.1%	484	280.6%	8,461	8,364	1.2%	8,364	532	237	124.5%	420	26.7%	396	3,158
TRF	0	7,100	-100.0%	0		14,200	28,400	-50.0%	28,400	0	3,550	-100.0%	0		0	4
Sectoral	18,100	0		0		42,322	3,896	986.3%	3,896	18,100	100	18000.0%	17,500	3.4%	19	46
Other	0	1,125	-100.0%	2,710	-100.0%	12,030	35,780	-66.4%	35,780	6,055	21,726	-72.1%	33,235	-81.8%	0	124
Total	809,540	1,027,337	-21.2%	360,293	124.7%	6,656,121	8,333,326	-20.1%	8,333,326	184,119	270,823	-32.0%	258,969	-28.9%	494,535	4,856,934
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	920	-100.0%	0		0	2,920	-100.0%	2,920	0	460	-100.0%	0		0	0
ETF Options	3,027,929	1,525,831	98.4%	3,234,133	-6.4%	26,038,132	18,321,150	42.1%	18,321,150	13,830,442	6,717,070	105.9%	13,094,217	5.6%	11,958	110,755
Share Futures	1,982,100	2,040,790	-2.9%	927,200	113.8%	17,745,705	16,911,576	4.9%	16,911,576	394,910	697,530	-43.4%	558,390	-29.3%	74	1,136
Equity Options	2,799,359	3,726,211	-24.9%	3,443,700	-18.7%	37,212,591	44,254,681	-15.9%	44,254,681	6,976,141	6,217,165	12.2%	7,368,123	-5.3%	100,698	1,372,348
Currency Options - USX	5,997	882	579.9%	8,521	-29.6%	65,211	8,977	626.4%	8,977	9,517	3,480	173.5%	9,676	-1.6%	152	1,659
Total Futures	10,903,260	8,615,952	26.5%	12,878,183	-15.3%	133,089,343	109,620,109	21.4%	109,620,109	2,768,377	2,660,770	4.0%	3,274,490	-15.5%	2,118,844	27,305,123
Total Options	5,846,935	5,252,959	11.3%	6,698,808	-12.7%	63,367,817	62,630,078	1.2%	62,630,078	20,843,089	12,940,175	61.1%	20,497,305	1.7%	112,827	1,484,868
GRAND TOTAL	16,750,195	13,868,911	20.8%	19,576,991	-14.4%	196,457,160	172,250,187	14.1%	172,250,187	23,611,466	15,600,945	51.3%	23,771,795	-0.7%	2,231,671	28,789,991

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Dec 2024	Dec 2023	% CHG	Nov 2024	% CHG	2024	2023	% CHG	Total 2023
Short-Term Interest Rate Futures									
BAX	0	24,924	-100.0%	0		5,885	73,578	-92.0%	73,578
CRA	139,037	59,543	133.5%	156,243	-11.0%	128,177	33,679	280.6%	33,679
COA	36	27	33.3%	85	-57.6%	58	31	87.1%	31
Total	139,073	84,494	64.6%	156,328	-11.0%	134,120	107,288	25.0%	107,288
Short-Term Interest Rate Options									
OBX	0	0		0		0	169	-100.0%	169
OCR	650	0		580	12.1%	199	0		0
Total	650	0		580	12.1%	199	169	17.8%	169
Bond Futures									
CGZ	56,857	41,992	35.4%	93,597	-39.3%	67,460	43,678	54.4%	43,678
CGF	69,582	44,885	55.0%	88,229	-21.1%	67,719	49,014	38.2%	49,014
CGB	139,876	120,228	16.3%	241,215	-42.0%	165,303	139,992	18.1%	139,992
LGB	189	340	-44.4%	163	16.0%	147	239	-38.5%	239
Total	266,504	207,445	28.5%	423,204	-37.0%	300,629	232,923	29.1%	232,923
Bond Options - OGB	32	1	3100.0%	39	-17.9%	8	14	-42.9%	14
Index Futures									
SXF	39,479	53,597	-26.3%	17,004	132.2%	26,108	33,028	-21.0%	33,028
SXM	92	40	130.0%	23	300.0%	34	33	3.0%	33
TRF	0	373	-100.0%	0		56	114	-50.9%	114
Sectoral	905	0		0		168	16	950.0%	16
Other	0	59	-100.0%	129	-100.0%	48	143	-66.4%	143
Total	40,476	54,069	-25.1%	17,156	135.9%	26,414	33,334	-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	48	-100.0%	0		0	12	-100.0%	12
ETF Options	151,396	80,306	88.5%	154,006	-1.7%	103,326	73,285	41.0%	73,285
Share Futures	99,105	107,410	-7.7%	44,152	124.5%	70,419	67,646	4.1%	67,646
Equity Options	139,967	196,116	-28.6%	163,985	-14.6%	147,669	177,019	-16.6%	177,019
Currency Options - USX	299	46	550.0%	405	-26.2%	259	36	619.4%	36
Total Futures	545,158	453,466	20.2%	640,840	-14.9%	531,582	441,203	20.5%	441,203
Total Options	292,344	276,469	5.7%	319,015	-8.4%	251,461	250,523	0.4%	250,523
GRAND TOTAL	837,502	729,935	14.7%	959,855	-12.7%	783,043	691,726	13.2%	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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