

MONTRÉAL EXCHANGE

# Statistics

**Jan 2025**

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Jan 2025	Jan 2024	% CHG	Dec 2024	% CHG	2025	2024	% CHG	Total 2024	Jan 2025	Jan 2024	% CHG	Dec 2024	% CHG	Jan 2025	YTD 2025
<b>Short-Term Interest Rate Futures</b>																
BAX	0	510,254	-100.0%	0		0	510,254	-100.0%	1,471,168	0	402,699	-100.0%	0		0	0
CRA	3,274,187	1,863,457	75.7%	2,780,751	17.7%	3,274,187	1,863,457	75.7%	32,044,364	1,260,326	731,986	72.2%	1,273,174	-1.0%	398,891	398,891
COA	1,600	500	220.0%	735	117.7%	1,600	500	220.0%	14,602	825	519	59.0%	656	25.8%	37	37
<b>Total</b>	<b>3,275,787</b>	<b>2,374,211</b>	<b>38.0%</b>	<b>2,781,486</b>	<b>17.8%</b>	<b>3,275,787</b>	<b>2,374,211</b>	<b>38.0%</b>	<b>33,530,134</b>	<b>1,261,151</b>	<b>1,135,204</b>	<b>11.1%</b>	<b>1,273,830</b>	<b>-1.0%</b>	<b>398,928</b>	<b>398,928</b>
<b>Short-Term Interest Rate Options</b>																
OBX	0	0		0		0	0		0	0	2,000	-100.0%	0		0	0
OCR	23,364	0		13,000	79.7%	23,364	0		49,800	38,180	0		25,850	47.7%	51	51
<b>Total</b>	<b>23,364</b>	<b>0</b>		<b>13,000</b>	<b>79.7%</b>	<b>23,364</b>	<b>0</b>		<b>49,800</b>	<b>38,180</b>	<b>2,000</b>	<b>1809.0%</b>	<b>25,850</b>	<b>47.7%</b>	<b>51</b>	<b>51</b>
<b>Bond Futures</b>																
CGZ	1,433,216	1,154,519	24.1%	1,137,145	26.0%	1,433,216	1,154,519	24.1%	16,865,056	254,149	185,655	36.9%	195,112	30.3%	127,689	127,689
CGF	1,744,561	1,189,515	46.7%	1,391,659	25.4%	1,744,561	1,189,515	46.7%	16,929,683	208,612	145,558	43.3%	177,052	17.8%	262,534	262,534
CGB	3,383,786	2,706,587	25.0%	2,797,533	21.0%	3,383,786	2,706,587	25.0%	41,325,861	673,574	513,057	31.3%	540,607	24.6%	1,209,758	1,209,758
LGB	3,113	3,611	-13.8%	3,797	-18.0%	3,113	3,611	-13.8%	36,783	1,388	1,701	-18.4%	2,747	-49.5%	253	253
<b>Total</b>	<b>6,564,676</b>	<b>5,054,232</b>	<b>29.9%</b>	<b>5,330,134</b>	<b>23.2%</b>	<b>6,564,676</b>	<b>5,054,232</b>	<b>29.9%</b>	<b>75,157,383</b>	<b>1,137,723</b>	<b>845,971</b>	<b>34.5%</b>	<b>915,518</b>	<b>24.3%</b>	<b>1,600,234</b>	<b>1,600,234</b>
<b>Bond Options - OGB</b>	<b>515</b>	<b>15</b>	<b>3333.3%</b>	<b>650</b>	<b>-20.8%</b>	<b>515</b>	<b>15</b>	<b>3333.3%</b>	<b>2,083</b>	<b>1,654</b>	<b>475</b>	<b>248.2%</b>	<b>1,139</b>	<b>45.2%</b>	<b>9</b>	<b>9</b>
<b>Index Futures</b>																
SXF	385,655	402,332	-4.1%	789,598	-51.2%	385,655	402,332	-4.1%	6,579,108	181,335	247,449	-26.7%	159,432	13.7%	333,036	333,036
SXM	437	230	90.0%	1,842	-76.3%	437	230	90.0%	8,461	547	267	104.9%	532	2.8%	134	134
TRF	0	0		0		0	0		14,200	0	3,550	-100.0%	0		0	0
Sectoral	0	0		18,100	-100.0%	0	0		42,322	18,100	100	18000.0%	18,100	0.0%	0	0
Other	770	1,310	-41.2%	0		770	1,310	-41.2%	12,030	6,650	22,935	-71.0%	6,055	9.8%	16	16
<b>Total</b>	<b>386,862</b>	<b>403,872</b>	<b>-4.2%</b>	<b>809,540</b>	<b>-52.2%</b>	<b>386,862</b>	<b>403,872</b>	<b>-4.2%</b>	<b>6,656,121</b>	<b>206,632</b>	<b>274,301</b>	<b>-24.7%</b>	<b>184,119</b>	<b>12.2%</b>	<b>333,186</b>	<b>333,186</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>0</b>	<b>0</b>	<b>361</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>3,885,259</b>	<b>1,496,237</b>	<b>159.7%</b>	<b>3,027,929</b>	<b>28.3%</b>	<b>3,885,259</b>	<b>1,496,237</b>	<b>159.7%</b>	<b>26,038,132</b>	<b>16,153,321</b>	<b>7,315,740</b>	<b>120.8%</b>	<b>13,830,442</b>	<b>16.8%</b>	<b>13,583</b>	<b>13,583</b>
<b>Share Futures</b>	<b>978,580</b>	<b>1,528,955</b>	<b>-36.0%</b>	<b>1,982,100</b>	<b>-50.6%</b>	<b>978,580</b>	<b>1,528,955</b>	<b>-36.0%</b>	<b>17,745,705</b>	<b>93,200</b>	<b>494,285</b>	<b>-81.1%</b>	<b>394,910</b>	<b>-76.4%</b>	<b>63</b>	<b>63</b>
<b>Equity Options</b>	<b>3,601,096</b>	<b>2,930,986</b>	<b>22.9%</b>	<b>2,799,359</b>	<b>28.6%</b>	<b>3,601,096</b>	<b>2,930,986</b>	<b>22.9%</b>	<b>37,212,591</b>	<b>6,843,640</b>	<b>5,278,865</b>	<b>29.6%</b>	<b>6,976,141</b>	<b>-1.9%</b>	<b>126,697</b>	<b>126,697</b>
<b>Currency Options - USX</b>	<b>5,519</b>	<b>1,731</b>	<b>218.8%</b>	<b>5,997</b>	<b>-8.0%</b>	<b>5,519</b>	<b>1,731</b>	<b>218.8%</b>	<b>65,211</b>	<b>10,088</b>	<b>4,063</b>	<b>148.3%</b>	<b>9,517</b>	<b>6.0%</b>	<b>124</b>	<b>124</b>
<b>Total Futures</b>	<b>11,205,905</b>	<b>9,361,270</b>	<b>19.7%</b>	<b>10,903,260</b>	<b>2.8%</b>	<b>11,205,905</b>	<b>9,361,270</b>	<b>19.7%</b>	<b>133,089,343</b>	<b>2,698,706</b>	<b>2,750,122</b>	<b>-1.9%</b>	<b>2,768,377</b>	<b>-2.5%</b>	<b>2,332,411</b>	<b>2,332,411</b>
<b>Total Options</b>	<b>7,515,753</b>	<b>4,428,969</b>	<b>69.7%</b>	<b>5,846,935</b>	<b>28.5%</b>	<b>7,515,753</b>	<b>4,428,969</b>	<b>69.7%</b>	<b>63,367,817</b>	<b>23,046,883</b>	<b>12,601,143</b>	<b>82.9%</b>	<b>20,843,089</b>	<b>10.6%</b>	<b>140,464</b>	<b>140,464</b>
<b>GRAND TOTAL</b>	<b>18,721,658</b>	<b>13,790,239</b>	<b>35.8%</b>	<b>16,750,195</b>	<b>11.8%</b>	<b>18,721,658</b>	<b>13,790,239</b>	<b>35.8%</b>	<b>196,457,160</b>	<b>25,745,589</b>	<b>15,351,265</b>	<b>67.7%</b>	<b>23,611,466</b>	<b>9.0%</b>	<b>2,472,875</b>	<b>2,472,875</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2025	Jan 2024	% CHG	Dec 2024	% CHG	2025	2024	% CHG	Total 2024
<b>Short-Term Interest Rate Futures</b>									
BAX	0	23,193	-100.0%	0		0	23,193	-100.0%	5,885
CRA	148,826	84,702	75.7%	139,037	7.0%	148,827	84,703	75.7%	128,177
COA	72	22	227.3%	36	100.0%	73	23	217.4%	58
<b>Total</b>	<b>148,898</b>	<b>107,917</b>	<b>38.0%</b>	<b>139,073</b>	<b>7.1%</b>	<b>148,900</b>	<b>107,919</b>	<b>38.0%</b>	<b>134,120</b>
<b>Short-Term Interest Rate Options</b>									
OBX	0	0		0		0	0		0
OCR	1,062	0		650	63.4%	1,062	0		199
<b>Total</b>	<b>1,062</b>	<b>0</b>		<b>650</b>	<b>63.4%</b>	<b>1,062</b>	<b>0</b>		<b>199</b>
<b>Bond Futures</b>									
CGZ	65,146	52,478	24.1%	56,857	14.6%	65,146	52,478	24.1%	67,460
CGF	79,298	54,068	46.7%	69,582	14.0%	79,298	54,069	46.7%	67,719
CGB	153,808	123,026	25.0%	139,876	10.0%	153,808	123,027	25.0%	165,303
LGB	141	164	-14.0%	189	-25.4%	142	164	-13.4%	147
<b>Total</b>	<b>298,393</b>	<b>229,736</b>	<b>29.9%</b>	<b>266,504</b>	<b>12.0%</b>	<b>298,394</b>	<b>229,738</b>	<b>29.9%</b>	<b>300,629</b>
<b>Bond Options - OGB</b>	<b>22</b>	<b>0</b>		<b>32</b>	<b>-31.2%</b>	<b>24</b>	<b>1</b>	<b>2300.0%</b>	<b>8</b>
<b>Index Futures</b>									
SXF	17,529	18,287	-4.1%	39,479	-55.6%	17,530	18,288	-4.1%	26,108
SXM	19	10	90.0%	92	-79.3%	20	10	100.0%	34
TRF	0	0		0		0	0		56
Sectoral	0	0		905	-100.0%	0	0		168
Other	35	59	-40.7%	0		35	60	-41.7%	48
<b>Total</b>	<b>17,583</b>	<b>18,356</b>	<b>-4.2%</b>	<b>40,476</b>	<b>-56.6%</b>	<b>17,585</b>	<b>18,358</b>	<b>-4.2%</b>	<b>26,414</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>0</b>
<b>ETF Options</b>	<b>176,602</b>	<b>68,010</b>	<b>159.7%</b>	<b>151,396</b>	<b>16.6%</b>	<b>176,603</b>	<b>68,011</b>	<b>159.7%</b>	<b>103,326</b>
<b>Share Futures</b>	<b>44,480</b>	<b>69,497</b>	<b>-36.0%</b>	<b>99,105</b>	<b>-55.1%</b>	<b>44,481</b>	<b>69,498</b>	<b>-36.0%</b>	<b>70,419</b>
<b>Equity Options</b>	<b>163,686</b>	<b>133,226</b>	<b>22.9%</b>	<b>139,967</b>	<b>16.9%</b>	<b>163,686</b>	<b>133,227</b>	<b>22.9%</b>	<b>147,669</b>
<b>Currency Options - USX</b>	<b>250</b>	<b>78</b>	<b>220.5%</b>	<b>299</b>	<b>-16.4%</b>	<b>251</b>	<b>79</b>	<b>217.7%</b>	<b>259</b>
<b>Total Futures</b>	<b>509,354</b>	<b>425,506</b>	<b>19.7%</b>	<b>545,158</b>	<b>-6.6%</b>	<b>509,360</b>	<b>425,513</b>	<b>19.7%</b>	<b>531,582</b>
<b>Total Options</b>	<b>341,622</b>	<b>201,314</b>	<b>69.7%</b>	<b>292,344</b>	<b>16.9%</b>	<b>341,626</b>	<b>201,318</b>	<b>69.7%</b>	<b>251,461</b>
<b>GRAND TOTAL</b>	<b>850,976</b>	<b>626,820</b>	<b>35.8%</b>	<b>837,502</b>	<b>1.6%</b>	<b>850,986</b>	<b>626,831</b>	<b>35.8%</b>	<b>783,043</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/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

## SHARE FUTURES

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