

MONTRÉAL EXCHANGE

# Statistics

**Feb 2025**

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Feb 2025	Feb 2024	% CHG	Jan 2025	% CHG	2025	2024	% CHG	Total 2024	Feb 2025	Feb 2024	% CHG	Jan 2025	% CHG	Feb 2025	YTD 2025
<b>Short-Term Interest Rate Futures</b>																
BAX	0	399,383	-100.0%	0		0	909,637	-100.0%	1,471,168	0	375,318	-100.0%	0		0	0
CRA	3,169,366	1,822,067	73.9%	3,274,187	-3.2%	6,443,553	3,685,524	74.8%	32,044,364	1,331,911	759,084	75.5%	1,260,326	5.7%	408,367	807,258
COA	2,725	701	288.7%	1,600	70.3%	4,325	1,201	260.1%	14,602	575	700	-17.9%	825	-30.3%	29	66
<b>Total</b>	<b>3,172,091</b>	<b>2,222,151</b>	<b>42.7%</b>	<b>3,275,787</b>	<b>-3.2%</b>	<b>6,447,878</b>	<b>4,596,362</b>	<b>40.3%</b>	<b>33,530,134</b>	<b>1,332,486</b>	<b>1,135,102</b>	<b>17.4%</b>	<b>1,261,151</b>	<b>5.7%</b>	<b>408,396</b>	<b>807,324</b>
<b>Short-Term Interest Rate Options</b>																
OBX	0	0		0		0	0		0	0	2,000	-100.0%	0		0	0
OCR	7,820	0		23,364	-66.5%	31,184	0		49,800	40,681	0		38,180	6.6%	27	78
<b>Total</b>	<b>7,820</b>	<b>0</b>		<b>23,364</b>	<b>-66.5%</b>	<b>31,184</b>	<b>0</b>		<b>49,800</b>	<b>40,681</b>	<b>2,000</b>	<b>1934.0%</b>	<b>38,180</b>	<b>6.6%</b>	<b>27</b>	<b>78</b>
<b>Bond Futures</b>																
CGZ	2,085,494	1,433,832	45.4%	1,433,216	45.5%	3,518,710	2,588,351	35.9%	16,865,056	273,150	174,899	56.2%	254,149	7.5%	135,122	262,811
CGF	2,162,726	1,386,562	56.0%	1,744,561	24.0%	3,907,287	2,576,077	51.7%	16,929,683	193,888	116,597	66.3%	208,612	-7.1%	277,824	540,358
CGB	5,142,155	3,819,312	34.6%	3,383,786	52.0%	8,525,941	6,525,899	30.6%	41,325,861	676,522	492,882	37.3%	673,574	0.4%	1,246,224	2,455,982
LGB	1,515	3,171	-52.2%	3,113	-51.3%	4,628	6,782	-31.8%	36,783	1,205	2,306	-47.7%	1,388	-13.2%	223	476
<b>Total</b>	<b>9,391,890</b>	<b>6,642,877</b>	<b>41.4%</b>	<b>6,564,676</b>	<b>43.1%</b>	<b>15,956,566</b>	<b>11,697,109</b>	<b>36.4%</b>	<b>75,157,383</b>	<b>1,144,765</b>	<b>786,684</b>	<b>45.5%</b>	<b>1,137,723</b>	<b>0.6%</b>	<b>1,659,393</b>	<b>3,259,627</b>
<b>Bond Options - OGB</b>	<b>1,217</b>	<b>161</b>	<b>655.9%</b>	<b>515</b>	<b>136.3%</b>	<b>1,732</b>	<b>176</b>	<b>884.1%</b>	<b>2,083</b>	<b>1,217</b>	<b>88</b>	<b>1283.0%</b>	<b>1,654</b>	<b>-26.4%</b>	<b>4</b>	<b>13</b>
<b>Index Futures</b>																
SXF	339,093	434,122	-21.9%	385,655	-12.1%	724,748	836,454	-13.4%	6,579,108	185,206	246,239	-24.8%	181,335	2.1%	297,671	630,707
SXM	391	262	49.2%	437	-10.5%	828	492	68.3%	8,461	555	319	74.0%	547	1.5%	142	276
TRF	0	0		0		0	0		14,200	0	3,550	-100.0%	0		0	0
Sectoral	0	0		0		0	0		42,322	18,100	100	18000.0%	18,100	0.0%	0	0
Other	0	375	-100.0%	770	-100.0%	770	1,685	-54.3%	12,030	6,650	23,160	-71.3%	6,650	0.0%	0	16
<b>Total</b>	<b>339,484</b>	<b>434,759</b>	<b>-21.9%</b>	<b>386,862</b>	<b>-12.2%</b>	<b>726,346</b>	<b>838,631</b>	<b>-13.4%</b>	<b>6,656,121</b>	<b>210,511</b>	<b>273,368</b>	<b>-23.0%</b>	<b>206,632</b>	<b>1.9%</b>	<b>297,813</b>	<b>630,999</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>3,803,988</b>	<b>1,759,274</b>	<b>116.2%</b>	<b>3,885,259</b>	<b>-2.1%</b>	<b>7,689,247</b>	<b>3,255,511</b>	<b>136.2%</b>	<b>26,038,132</b>	<b>17,188,599</b>	<b>7,861,524</b>	<b>118.6%</b>	<b>16,153,321</b>	<b>6.4%</b>	<b>10,116</b>	<b>23,699</b>
<b>Share Futures</b>	<b>528,100</b>	<b>1,136,530</b>	<b>-53.5%</b>	<b>978,580</b>	<b>-46.0%</b>	<b>1,506,680</b>	<b>2,665,485</b>	<b>-43.5%</b>	<b>17,745,705</b>	<b>220,300</b>	<b>739,140</b>	<b>-70.2%</b>	<b>93,200</b>	<b>136.4%</b>	<b>28</b>	<b>91</b>
<b>Equity Options</b>	<b>3,092,810</b>	<b>2,850,640</b>	<b>8.5%</b>	<b>3,601,096</b>	<b>-14.1%</b>	<b>6,693,906</b>	<b>5,781,626</b>	<b>15.8%</b>	<b>37,212,591</b>	<b>7,048,112</b>	<b>5,375,645</b>	<b>31.1%</b>	<b>6,843,640</b>	<b>3.0%</b>	<b>114,895</b>	<b>241,592</b>
<b>Currency Options - USX</b>	<b>5,739</b>	<b>876</b>	<b>555.1%</b>	<b>5,519</b>	<b>4.0%</b>	<b>11,258</b>	<b>2,607</b>	<b>331.8%</b>	<b>65,211</b>	<b>9,313</b>	<b>4,450</b>	<b>109.3%</b>	<b>10,088</b>	<b>-7.7%</b>	<b>160</b>	<b>284</b>
<b>Total Futures</b>	<b>13,431,565</b>	<b>10,436,317</b>	<b>28.7%</b>	<b>11,205,905</b>	<b>19.9%</b>	<b>24,637,470</b>	<b>19,797,587</b>	<b>24.4%</b>	<b>133,089,343</b>	<b>2,908,062</b>	<b>2,934,655</b>	<b>-0.9%</b>	<b>2,698,706</b>	<b>7.8%</b>	<b>2,365,630</b>	<b>4,698,041</b>
<b>Total Options</b>	<b>6,911,574</b>	<b>4,610,951</b>	<b>49.9%</b>	<b>7,515,753</b>	<b>-8.0%</b>	<b>14,427,327</b>	<b>9,039,920</b>	<b>59.6%</b>	<b>63,367,817</b>	<b>24,287,922</b>	<b>13,243,707</b>	<b>83.4%</b>	<b>23,046,883</b>	<b>5.4%</b>	<b>125,202</b>	<b>265,666</b>
<b>GRAND TOTAL</b>	<b>20,343,139</b>	<b>15,047,268</b>	<b>35.2%</b>	<b>18,721,658</b>	<b>8.7%</b>	<b>39,064,797</b>	<b>28,837,507</b>	<b>35.5%</b>	<b>196,457,160</b>	<b>27,195,984</b>	<b>16,178,362</b>	<b>68.1%</b>	<b>25,745,589</b>	<b>5.6%</b>	<b>2,490,832</b>	<b>4,963,707</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2025	Feb 2024	% CHG	Jan 2025	% CHG	2025	2024	% CHG	Total 2024
<b>Short-Term Interest Rate Futures</b>									
BAX	0	19,969	-100.0%	0		0	21,658	-100.0%	5,885
CRA	166,808	91,103	83.1%	148,826	12.1%	157,160	87,751	79.1%	128,177
COA	143	35	308.6%	72	98.6%	105	29	262.1%	58
<b>Total</b>	<b>166,951</b>	<b>111,107</b>	<b>50.3%</b>	<b>148,898</b>	<b>12.1%</b>	<b>157,265</b>	<b>109,438</b>	<b>43.7%</b>	<b>134,120</b>
<b>Short-Term Interest Rate Options</b>									
OBX	0	0		0		0	0		0
OCR	411	0		1,062	-61.3%	761	0		199
<b>Total</b>	<b>411</b>	<b>0</b>		<b>1,062</b>	<b>-61.3%</b>	<b>761</b>	<b>0</b>		<b>199</b>
<b>Bond Futures</b>									
CGZ	109,762	71,691	53.1%	65,146	68.5%	85,822	61,627	39.3%	67,460
CGF	113,827	69,328	64.2%	79,298	43.5%	95,300	61,335	55.4%	67,719
CGB	270,639	190,965	41.7%	153,808	76.0%	207,950	155,379	33.8%	165,303
LGB	79	158	-50.0%	141	-44.0%	113	161	-29.8%	147
<b>Total</b>	<b>494,307</b>	<b>332,142</b>	<b>48.8%</b>	<b>298,393</b>	<b>65.7%</b>	<b>389,185</b>	<b>278,502</b>	<b>39.7%</b>	<b>300,629</b>
<b>Bond Options - OGB</b>	<b>63</b>	<b>8</b>	<b>687.5%</b>	<b>22</b>	<b>186.4%</b>	<b>42</b>	<b>4</b>	<b>950.0%</b>	<b>8</b>
<b>Index Futures</b>									
SXF	17,847	21,706	-17.8%	17,529	1.8%	17,677	19,916	-11.2%	26,108
SXM	20	13	53.8%	19	5.3%	20	12	66.7%	34
TRF	0	0		0		0	0		56
Sectoral	0	0		0		0	0		168
Other	0	18	-100.0%	35	-100.0%	19	40	-52.5%	48
<b>Total</b>	<b>17,867</b>	<b>21,737</b>	<b>-17.8%</b>	<b>17,583</b>	<b>1.6%</b>	<b>17,716</b>	<b>19,968</b>	<b>-11.3%</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>200,209</b>	<b>87,963</b>	<b>127.6%</b>	<b>176,602</b>	<b>13.4%</b>	<b>187,543</b>	<b>77,512</b>	<b>142.0%</b>	<b>103,326</b>
<b>Share Futures</b>	<b>27,794</b>	<b>56,826</b>	<b>-51.1%</b>	<b>44,480</b>	<b>-37.5%</b>	<b>36,748</b>	<b>63,464</b>	<b>-42.1%</b>	<b>70,419</b>
<b>Equity Options</b>	<b>162,779</b>	<b>142,532</b>	<b>14.2%</b>	<b>163,686</b>	<b>-0.6%</b>	<b>163,266</b>	<b>137,658</b>	<b>18.6%</b>	<b>147,669</b>
<b>Currency Options - USX</b>	<b>302</b>	<b>43</b>	<b>602.3%</b>	<b>250</b>	<b>20.8%</b>	<b>275</b>	<b>62</b>	<b>343.5%</b>	<b>259</b>
<b>Total Futures</b>	<b>706,919</b>	<b>521,812</b>	<b>35.5%</b>	<b>509,354</b>	<b>38.8%</b>	<b>600,914</b>	<b>471,372</b>	<b>27.5%</b>	<b>531,582</b>
<b>Total Options</b>	<b>363,764</b>	<b>230,546</b>	<b>57.8%</b>	<b>341,622</b>	<b>6.5%</b>	<b>351,887</b>	<b>215,236</b>	<b>63.5%</b>	<b>251,461</b>
<b>GRAND TOTAL</b>	<b>1,070,683</b>	<b>752,358</b>	<b>42.3%</b>	<b>850,976</b>	<b>25.8%</b>	<b>952,801</b>	<b>686,608</b>	<b>38.8%</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/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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