

MONTRÉAL EXCHANGE

Statistics

Mar 2025

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Mar 2025	Mar 2024	% CHG	Feb 2025	% CHG	2025	2024	% CHG	Total 2024	Mar 2025	Mar 2024	% CHG	Feb 2025	% CHG	Mar 2025	YTD 2025
Short-Term Interest Rate Futures																
BAX	0	296,700	-100.0%	0		0	1,206,337	-100.0%	1,471,168	0	238,053	-100.0%	0		0	0
CRA	4,090,923	2,091,143	95.6%	3,169,366	29.1%	10,534,476	5,776,667	82.4%	32,044,364	1,295,996	728,755	77.8%	1,331,911	-2.7%	535,460	1,342,718
COA	4,101	100	4001.0%	2,725	50.5%	8,426	1,301	547.7%	14,602	499	501	-0.4%	575	-13.2%	43	109
Total	4,095,024	2,387,943	71.5%	3,172,091	29.1%	10,542,902	6,984,305	51.0%	33,530,134	1,296,495	967,309	34.0%	1,332,486	-2.7%	535,503	1,342,827
Short-Term Interest Rate Options																
OBX	0	0		0		0	0		0	0	500	-100.0%	0		0	0
OCR	2,150	0		7,820	-72.5%	33,334	0		49,800	28,845	0		40,681	-29.1%	14	92
Total	2,150	0		7,820	-72.5%	33,334	0		49,800	28,845	500	5669.0%	40,681	-29.1%	14	92
Bond Futures																
CGZ	1,617,782	1,200,481	34.8%	2,085,494	-22.4%	5,136,492	3,788,832	35.6%	16,865,056	239,672	196,018	22.3%	273,150	-12.3%	147,035	409,846
CGF	1,819,024	1,150,970	58.0%	2,162,726	-15.9%	5,726,311	3,727,047	53.6%	16,929,683	239,139	107,223	123.0%	193,888	23.3%	303,916	844,274
CGB	3,475,662	2,406,593	44.4%	5,142,155	-32.4%	12,001,603	8,932,492	34.4%	41,325,861	732,679	533,300	37.4%	676,522	8.3%	1,319,692	3,775,674
LGB	4,996	4,941	1.1%	1,515	229.8%	9,624	11,723	-17.9%	36,783	577	1,282	-55.0%	1,205	-52.1%	780	1,256
Total	6,917,464	4,762,985	45.2%	9,391,890	-26.3%	22,874,030	16,460,094	39.0%	75,157,383	1,212,067	837,823	44.7%	1,144,765	5.9%	1,771,423	5,031,050
Bond Options - OGB	138	0		1,217	-88.7%	1,870	176	962.5%	2,083	1,355	88	1439.8%	1,217	11.3%	1	14
Index Futures																
SXF	820,143	899,776	-8.9%	339,093	141.9%	1,544,891	1,736,230	-11.0%	6,579,108	180,127	213,009	-15.4%	185,206	-2.7%	525,043	1,155,750
SXM	1,388	1,041	33.3%	391	255.0%	2,216	1,533	44.6%	8,461	427	425	0.5%	555	-23.1%	385	661
TRF	0	7,100	-100.0%	0		0	7,100	-100.0%	14,200	0	3,550	-100.0%	0		0	0
Sectoral	0	200	-100.0%	0		0	200	-100.0%	42,322	0	100	-100.0%	18,100	-100.0%	0	0
Other	150	3,630	-95.9%	0		920	5,315	-82.7%	12,030	6,650	26,590	-75.0%	6,650	0.0%	10	26
Total	821,681	911,747	-9.9%	339,484	142.0%	1,548,027	1,750,378	-11.6%	6,656,121	187,204	243,674	-23.2%	210,511	-11.1%	525,438	1,156,437
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	0		0	0	0		0		0	0
ETF Options	6,346,017	1,530,591	314.6%	3,803,988	66.8%	14,035,264	4,786,102	193.3%	26,038,132	16,671,256	7,100,684	134.8%	17,188,599	-3.0%	11,299	34,998
Share Futures	1,213,900	2,071,900	-41.4%	528,100	129.9%	2,720,580	4,737,385	-42.6%	17,745,705	349,830	997,550	-64.9%	220,300	58.8%	45	136
Equity Options	3,290,431	3,258,227	1.0%	3,092,810	6.4%	9,984,337	9,039,853	10.4%	37,212,591	6,639,461	5,456,051	21.7%	7,048,112	-5.8%	128,387	369,979
CDR Options	10,511	0		0		10,511	0		0	4,042	0		0		1,794	1,794
Currency Options - USX	5,710	10,058	-43.2%	5,739	-0.5%	16,968	12,665	34.0%	65,211	8,219	13,661	-39.8%	9,313	-11.7%	146	430
Total Futures	13,048,069	10,134,575	28.7%	13,431,565	-2.9%	37,685,539	29,932,162	25.9%	133,089,343	3,045,596	3,046,356	-0.0%	2,908,062	4.7%	2,832,409	7,530,450
Total Options	9,654,957	4,798,876	101.2%	6,911,574	39.7%	24,082,284	13,838,796	74.0%	63,367,817	23,353,178	12,570,984	85.8%	24,287,922	-3.8%	141,641	407,307
GRAND TOTAL	22,703,026	14,933,451	52.0%	20,343,139	11.6%	61,767,823	43,770,958	41.1%	196,457,160	26,398,774	15,617,340	69.0%	27,195,984	-2.9%	2,974,050	7,937,757

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2025	Mar 2024	% CHG	Feb 2025	% CHG	2025	2024	% CHG	Total 2024
Short-Term Interest Rate Futures									
BAX	0	14,835	-100.0%	0		0	19,457	-100.0%	5,885
CRA	194,805	104,557	86.3%	166,808	16.8%	169,911	93,172	82.4%	128,177
COA	195	5	3800.0%	143	36.4%	136	21	547.6%	58
Total	195,000	119,397	63.3%	166,951	16.8%	170,047	112,650	51.0%	134,120
Short-Term Interest Rate Options									
OBX	0	0		0		0	0		0
OCR	102	0		411	-75.2%	538	0		199
Total	102	0		411	-75.2%	538	0		199
Bond Futures									
CGZ	77,037	60,024	28.3%	109,762	-29.8%	82,847	61,110	35.6%	67,460
CGF	86,620	57,548	50.5%	113,827	-23.9%	92,360	60,114	53.6%	67,719
CGB	165,507	120,329	37.5%	270,639	-38.8%	193,574	144,072	34.4%	165,303
LGB	237	247	-4.0%	79	200.0%	155	189	-18.0%	147
Total	329,401	238,148	38.3%	494,307	-33.4%	368,936	265,485	39.0%	300,629
Bond Options - OGB	6	0		63	-90.5%	30	3	900.0%	8
Index Futures									
SXF	39,054	44,988	-13.2%	17,847	118.8%	24,918	28,004	-11.0%	26,108
SXM	66	52	26.9%	20	230.0%	36	25	44.0%	34
TRF	0	355	-100.0%	0		0	115	-100.0%	56
Sectoral	0	10	-100.0%	0		0	3	-100.0%	168
Other	7	181	-96.1%	0		15	86	-82.6%	48
Total	39,127	45,586	-14.2%	17,867	119.0%	24,969	28,233	-11.6%	26,414
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	0		0
ETF Options	302,191	76,529	294.9%	200,209	50.9%	226,375	77,195	193.3%	103,326
Share Futures	57,804	103,595	-44.2%	27,794	108.0%	43,880	76,409	-42.6%	70,419
Equity Options	156,687	162,911	-3.8%	162,779	-3.7%	161,038	145,804	10.4%	147,669
CDR Options	500	0		0		170	0		0
Currency Options - USX	271	502	-46.0%	302	-10.3%	274	204	34.3%	259
Total Futures	621,332	506,726	22.6%	706,919	-12.1%	607,832	482,777	25.9%	531,582
Total Options	459,757	239,942	91.6%	363,764	26.4%	388,425	223,206	74.0%	251,461
GRAND TOTAL	1,081,089	746,668	44.8%	1,070,683	1.0%	996,257	705,983	41.1%	783,043

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

CDR OPTIONS

SHARE FUTURES

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