

MONTRÉAL EXCHANGE

Statistics

Mar 2024

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Mar 2024	Mar 2023	% CHG	Feb 2024	% CHG	2024	2023	% CHG	Total 2023	Mar 2024	Mar 2023	% CHG	Feb 2024	% CHG	Mar 2024	YTD 2024
Short-Term Interest Rate Futures																
BAX	296,700	2,523,359	-88.2%	399,383	-25.7%	1,206,337	6,431,142	-81.2%	18,247,287	238,053	516,015	-53.9%	375,318	-36.6%	74,884	277,263
CRA	2,091,143	287,493	627.4%	1,822,067	14.8%	5,776,667	624,781	824.6%	8,352,374	728,755	167,708	334.5%	759,084	-4.0%	309,240	941,548
COA	100	150	-33.3%	701	-85.7%	1,301	151	761.6%	7,741	501	151	231.8%	700	-28.4%	1	15
Total	2,387,943	2,811,002	-15.1%	2,222,151	7.5%	6,984,305	7,056,074	-1.0%	26,607,402	967,309	683,874	41.4%	1,135,102	-14.8%	384,125	1,218,826
Short-Term Interest Rate Options - OBX	0	6,100	-100.0%	0	0	0	11,550	-100.0%	41,930	500	5,590	-91.1%	2,000	-75.0%	0	0
Bond Futures																
CGZ	1,200,481	865,480	38.7%	1,433,832	-16.3%	3,788,832	2,287,636	65.6%	10,832,066	196,018	71,683	173.5%	174,899	12.1%	97,572	332,414
CGF	1,150,970	1,076,385	6.9%	1,386,562	-17.0%	3,727,047	2,984,106	24.9%	12,155,472	107,223	98,347	9.0%	116,597	-8.0%	218,991	704,017
CGB	2,406,593	3,441,210	-30.1%	3,819,312	-37.0%	8,932,492	9,823,386	-9.1%	34,718,133	533,300	497,676	7.2%	492,882	8.2%	964,790	3,228,450
LGB	4,941	3,912	26.3%	3,171	55.8%	11,723	13,131	-10.7%	59,214	1,282	862	48.7%	2,306	-44.4%	591	1,791
Total	4,762,985	5,386,987	-11.6%	6,642,877	-28.3%	16,460,094	15,108,259	8.9%	57,764,885	837,823	668,568	25.3%	786,684	6.5%	1,281,944	4,266,672
Bond Options - OGB	0	100	-100.0%	161	-100.0%	176	550	-68.0%	3,340	88	550	-84.0%	88	0.0%	0	3
Index Futures																
SXF	899,776	1,366,040	-34.1%	434,122	107.3%	1,736,230	2,312,387	-24.9%	8,256,886	213,009	307,262	-30.7%	246,239	-13.5%	478,809	1,216,232
SXM	1,041	1,085	-4.1%	262	297.3%	1,533	2,288	-33.0%	8,364	425	335	26.9%	319	33.2%	327	609
TRF	7,100	7,100	0.0%	0	0	7,100	7,100	0.0%	28,400	3,550	3,550	0.0%	3,550	0.0%	2	2
Sectoral	200	782	-74.4%	0	0	200	932	-78.5%	3,896	100	391	-74.4%	100	0.0%	2	2
Other	3,630	2,644	37.3%	375	868.0%	5,315	9,022	-41.1%	35,780	26,590	23,794	11.8%	23,160	14.8%	38	71
Total	911,747	1,377,651	-33.8%	434,759	109.7%	1,750,378	2,331,729	-24.9%	8,333,326	243,674	335,332	-27.3%	273,368	-10.9%	479,178	1,216,916
Index Options																
SXJ	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
SXO	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
SXV	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ETF Futures	0	0	0	0	0	0	0	0	2,920	0	0	0	361	-100.0%	0	0
ETF Options	1,530,591	2,809,365	-45.5%	1,759,274	-13.0%	4,786,102	5,387,392	-11.2%	18,321,150	7,100,684	4,955,869	43.3%	7,861,524	-9.7%	9,983	25,979
Share Futures	2,071,900	1,955,250	6.0%	1,136,530	82.3%	4,737,385	4,277,180	10.8%	16,911,576	997,550	888,100	12.3%	739,140	35.0%	128	460
Equity Options	3,258,227	4,069,778	-19.9%	2,850,640	14.3%	9,039,853	10,886,590	-17.0%	44,254,681	5,456,051	5,906,435	-7.6%	5,375,645	1.5%	115,685	346,852
Currency Options - USX	10,058	1,271	691.3%	876	1048.2%	12,665	2,251	462.6%	8,977	13,661	1,669	718.5%	4,450	207.0%	183	300
Total Futures	10,134,575	11,530,890	-12.1%	10,436,317	-2.9%	29,932,162	28,773,242	4.0%	109,620,109	3,046,356	2,575,874	18.3%	2,934,655	3.8%	2,145,375	6,702,874
Total Options	4,798,876	6,886,614	-30.3%	4,610,951	4.1%	13,838,796	16,288,333	-15.0%	62,630,078	12,570,984	10,870,113	15.6%	13,243,707	-5.1%	125,851	373,134
GRAND TOTAL	14,933,451	18,417,504	-18.9%	15,047,268	-0.8%	43,770,958	45,061,575	-2.9%	172,250,187	15,617,340	13,445,987	16.1%	16,178,362	-3.5%	2,271,226	7,076,008

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2024	Mar 2023	% CHG	Feb 2024	% CHG	2024	2023	% CHG	Total 2023
Short-Term Interest Rate Futures									
BAX	14,835	109,711	-86.5%	19,969	-25.7%	19,457	102,082	-80.9%	73,578
CRA	104,557	12,499	736.5%	91,103	14.8%	93,172	9,917	839.5%	33,679
COA	5	6	-16.7%	35	-85.7%	21	2	950.0%	31
Total	119,397	122,216	-2.3%	111,107	7.5%	112,650	112,001	0.6%	107,288
Short-Term Interest Rate Options - OBX	0	265	-100.0%	0		0	183	-100.0%	169
Bond Futures									
CGZ	60,024	37,629	59.5%	71,691	-16.3%	61,110	36,312	68.3%	43,678
CGF	57,548	46,799	23.0%	69,328	-17.0%	60,114	47,367	26.9%	49,014
CGB	120,329	149,617	-19.6%	190,965	-37.0%	144,072	155,927	-7.6%	139,992
LGB	247	170	45.3%	158	56.3%	189	208	-9.1%	239
Total	238,148	234,215	1.7%	332,142	-28.3%	265,485	239,814	10.7%	232,923
Bond Options - OGB	0	4	-100.0%	8	-100.0%	3	9	-66.7%	14
Index Futures									
SXF	44,988	59,393	-24.3%	21,706	107.3%	28,004	36,705	-23.7%	33,028
SXM	52	47	10.6%	13	300.0%	25	36	-30.6%	33
TRF	355	308	15.3%	0		115	113	1.8%	114
Sectoral	10	34	-70.6%	0		3	15	-80.0%	16
Other	181	114	58.8%	18	905.6%	86	143	-39.9%	143
Total	45,586	59,896	-23.9%	21,737	109.7%	28,233	37,012	-23.7%	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	0		12
ETF Options	76,529	122,146	-37.3%	87,963	-13.0%	77,195	85,514	-9.7%	73,285
Share Futures	103,595	85,010	21.9%	56,826	82.3%	76,409	67,892	12.5%	67,646
Equity Options	162,911	176,946	-7.9%	142,532	14.3%	145,804	172,803	-15.6%	177,019
Currency Options - USX	502	55	812.7%	43	1067.4%	204	36	466.7%	36
Total Futures	506,726	501,337	1.1%	521,812	-2.9%	482,777	456,719	5.7%	441,203
Total Options	239,942	299,416	-19.9%	230,546	4.1%	223,206	258,545	-13.7%	250,523
GRAND TOTAL	746,668	800,753	-6.8%	752,358	-0.8%	705,983	715,264	-1.3%	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

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/TSX 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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