

MONTRÉAL EXCHANGE

Statistics

Mar 2026

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Mar 2026	Mar 2025	% CHG	Feb 2026	% CHG	2026	2025	% CHG	Total 2025	Mar 2026	Mar 2025	% CHG	Feb 2026	% CHG	Mar 2026	YTD 2026
Short-Term Interest Rate Futures																
BAX	0	0		0		0	0		0	0		0		0	0	
CRA	8,248,725	4,090,923	101.6%	3,369,858	144.8%	14,583,051	10,534,476	38.4%	42,451,621	1,521,125	1,295,996	17.4%	1,770,411	-14.1%	1,028,927	1,583,950
COA	17,470	4,101	326.0%	2,069	744.4%	24,130	8,426	186.4%	21,835	1,364	499	173.3%	1,119	21.9%	481	687
Total	8,266,195	4,095,024	101.9%	3,371,927	145.1%	14,607,181	10,542,902	38.5%	42,473,456	1,522,489	1,296,495	17.4%	1,771,530	-14.1%	1,029,408	1,584,637
Short-Term Interest Rate Options																
OBX	0	0		0		0	0		0	0		0		0	0	
OCR	19,825	2,150	822.1%	10,700	85.3%	39,025	33,334	17.1%	81,647	34,900	28,845	21.0%	23,800	46.6%	52	84
Total	19,825	2,150	822.1%	10,700	85.3%	39,025	33,334	17.1%	81,647	34,900	28,845	21.0%	23,800	46.6%	52	84
Bond Futures																
CGZ	3,147,520	1,617,782	94.6%	2,113,065	49.0%	6,680,122	5,136,492	30.1%	20,309,168	365,830	239,672	52.6%	314,271	16.4%	236,723	423,143
CGF	2,821,419	1,819,024	55.1%	2,185,767	29.1%	6,384,535	5,726,311	11.5%	20,489,674	226,897	239,139	-5.1%	242,945	-6.6%	445,782	844,334
CGB	5,083,153	3,475,662	46.2%	4,871,188	4.4%	12,906,709	12,001,603	7.5%	46,274,292	699,088	732,679	-4.6%	797,165	-12.3%	1,461,210	3,150,236
LGB	1,465	4,996	-70.7%	615	138.2%	2,391	9,624	-75.2%	21,705	299	577	-48.2%	323	-7.4%	226	333
Total	11,053,557	6,917,464	59.8%	9,170,635	20.5%	25,973,757	22,874,030	13.6%	87,094,839	1,292,114	1,212,067	6.6%	1,354,704	-4.6%	2,143,941	4,418,046
Bond Options - OGB	1,350	138	878.3%	150	800.0%	1,825	1,870	-2.4%	2,990	1,350	1,355	-0.4%	0		14	22
Index Futures																
AXF	2,334	0		1,470	58.8%	4,281	0		1,467	1,012	0		1,419	-28.7%	19	44
SXF	843,066	820,143	2.8%	339,716	148.2%	1,533,844	1,544,891	-0.7%	5,773,078	145,279	180,127	-19.3%	155,910	-6.8%	564,557	1,176,791
SXM	2,240	1,388	61.4%	443	405.6%	3,358	2,216	51.5%	10,517	953	427	123.2%	856	11.3%	359	856
TRF	0	0		0		0	0		0	0	0		0		0	0
Sectoral	0	0		0		8,500	0		28,100	0	0		12,500	-100.0%	0	9
Other	0	150	-100.0%	320	-100.0%	405	920	-56.0%	33,678	7,845	6,650	18.0%	7,845	0.0%	0	22
Total	847,640	821,681	3.2%	341,949	147.9%	1,550,388	1,548,027	0.2%	5,846,840	155,089	187,204	-17.2%	178,530	-13.1%	564,935	1,177,722
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	4,687,774	6,346,017	-26.1%	4,692,862	-0.1%	13,405,747	14,035,264	-4.5%	46,774,537	19,226,323	16,671,256	15.3%	21,313,361	-9.8%	17,233	43,656
Share Futures	1,211,700	1,213,900	-0.2%	490,850	146.9%	2,239,450	2,720,580	-17.7%	9,199,930	81,100	349,830	-76.8%	171,600	-52.7%	48	104
Equity Options	3,639,466	3,290,431	10.6%	3,636,623	0.1%	11,146,852	9,984,337	11.6%	42,575,685	7,220,114	6,639,461	8.7%	7,227,356	-0.1%	165,702	495,442
CDR Options	30,536	10,511	190.5%	35,054	-12.9%	95,056	10,511	804.3%	199,468	33,430	4,042	727.1%	32,133	4.0%	5,968	19,163
CEFs Options	64,479	0		78,354	-17.7%	229,584	0		55,605	73,990	0		63,566	16.4%	2,970	11,123
Currency Options - USX	19,312	5,710	238.2%	10,412	85.5%	48,112	16,968	183.5%	101,985	23,532	8,219	186.3%	15,558	51.3%	224	819
Total Futures	21,379,092	13,048,069	63.8%	13,375,361	59.8%	44,370,776	37,685,539	17.7%	144,615,065	3,050,792	3,045,596	0.2%	3,476,364	-12.2%	3,738,332	7,180,509
Total Options	8,462,742	9,654,957	-12.3%	8,464,155	-0.0%	24,966,201	24,082,284	3.7%	89,791,917	26,613,639	23,353,178	14.0%	28,675,774	-7.2%	192,163	570,309
GRAND TOTAL	29,841,834	22,703,026	31.4%	21,839,516	36.6%	69,336,977	61,767,823	12.3%	234,406,982	29,664,431	26,398,774	12.4%	32,152,138	-7.7%	3,930,495	7,750,818

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2026	Mar 2025	% CHG	Feb 2026	% CHG	2026	2025	% CHG	Total 2025
Short-Term Interest Rate Futures									
BAX	0	0		0		0	0		0
CRA	374,942	194,806	92.5%	177,361	111.4%	235,210	169,911	38.4%	170,488
COA	794	195	307.2%	109	628.4%	389	136	186.0%	88
Total	375,736	195,001	92.7%	177,470	111.7%	235,599	170,047	38.5%	170,576
Short-Term Interest Rate Options									
OBX	0	0		0		0	0		0
OCR	901	102	783.3%	563	60.0%	629	538	16.9%	328
Total	901	102	783.3%	563	60.0%	629	538	16.9%	328
Bond Futures									
CGZ	143,069	77,037	85.7%	111,214	28.6%	107,744	82,847	30.1%	81,563
CGF	128,246	86,620	48.1%	115,040	11.5%	102,976	92,360	11.5%	82,288
CGB	231,052	165,508	39.6%	256,378	-9.9%	208,173	193,574	7.5%	185,841
LGB	67	238	-71.8%	32	109.4%	39	155	-74.8%	87
Total	502,434	329,403	52.5%	482,664	4.1%	418,932	368,936	13.6%	349,779
Bond Options - OGB	61	7	771.4%	8	662.5%	29	30	-3.3%	12
Index Futures									
AXF	106	0		77	37.7%	69	0		6
SXF	38,321	39,054	-1.9%	17,880	114.3%	24,739	24,918	-0.7%	23,000
SXM	102	66	54.5%	23	343.5%	54	36	50.0%	42
TRF	0	0		0		0	0		0
Sectoral	0	0		0		137	0		112
Other	0	7	-100.0%	17	-100.0%	7	15	-53.3%	134
Total	38,529	39,127	-1.5%	17,997	114.1%	25,006	24,969	0.1%	23,294
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	213,081	302,191	-29.5%	246,993	-13.7%	216,222	226,375	-4.5%	186,353
Share Futures	55,077	57,805	-4.7%	25,834	113.2%	36,120	43,880	-17.7%	36,653
Equity Options	165,430	156,687	5.6%	191,401	-13.6%	179,788	161,038	11.6%	169,624
CDR Options	1,388	501	177.0%	1,845	-24.8%	1,533	170	801.8%	795
CEFs Options	2,931	0		4,124	-28.9%	3,703	0		222
Currency Options - USX	878	272	222.8%	548	60.2%	776	274	183.2%	406
Total Futures	971,776	621,336	56.4%	703,965	38.0%	715,657	607,832	17.7%	580,302
Total Options	384,670	459,760	-16.3%	445,482	-13.7%	402,680	388,425	3.7%	357,740
GRAND TOTAL	1,356,446	1,081,096	25.5%	1,149,447	18.0%	1,118,337	996,257	12.3%	938,042

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

CEFs OPTIONS

EQUITY OPTIONS

CDR OPTIONS

SHARE FUTURES

All reported futures and options figures represent executed data.

BAX®, ONX®, OBX®, CGZ®, CGF®, CGB®, LGB®, OGB® and USX® are registered trademarks of Bourse de Montréal Inc.

OIS-MX™, SXE™, SXM™, SCF™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of