

MONTRÉAL EXCHANGE

Statistics

Sep 2022

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Sep 2022	Sep 2021	% CHG	Aug 2022	% CHG	2022	2021	% CHG	Total 2021	Sep 2022	Sep 2021	% CHG	Aug 2022	% CHG	Sep 2022	YTD 2022
Short-Term Interest Rate Futures																
BAX	1,504,683	2,243,227	-32.9%	1,120,533	34.3%	12,483,894	19,785,843	-36.9%	27,825,156	703,864	1,178,531	-40.3%	779,514	-9.7%	266,885	1,973,569
CRA	58,483	661	8747.7%	44,694	30.9%	210,697	19,951	956.1%	22,315	27,485	1,944	1313.8%	20,947	31.2%	6,618	20,455
Total	1,563,166	2,243,888	-30.3%	1,165,227	34.2%	12,694,591	19,805,794	-35.9%	27,847,471	731,349	1,180,475	-38.0%	800,461	-8.6%	273,503	1,994,024
Short-Term Interest Rate Options - OBX	6,250	8,509	-26.5%	1,750	257.1%	112,121	213,735	-47.5%	354,857	68,870	101,497	-32.1%	93,765	-26.6%	10	195
Bond Futures																
CGZ	502,678	220,549	127.9%	531,926	-5.5%	4,084,181	1,516,648	169.3%	2,635,462	47,267	62,856	-24.8%	30,692	54.0%	40,108	241,003
CGF	852,331	639,275	33.3%	1,005,753	-15.3%	7,562,009	5,651,546	33.8%	7,931,640	99,159	72,281	37.2%	115,669	-14.3%	214,506	1,438,720
CGB	2,731,675	2,468,440	10.7%	4,186,237	-34.7%	27,737,464	27,580,580	0.6%	36,384,387	569,276	614,506	-7.4%	569,956	-0.1%	1,329,710	10,147,065
LGB	1,267	0		3,017	-58.0%	50,140	0		9,742	772	0		1,037	-25.6%	187	6,624
Total	4,087,951	3,328,264	22.8%	5,726,933	-28.6%	39,433,794	34,748,774	13.5%	46,961,231	716,474	749,643	-4.4%	717,354	-0.1%	1,584,511	11,833,412
Bond Options - OGB	115	0		625	-81.6%	2,062	3,609	-42.9%	4,965	740	450	64.4%	625	18.4%	1	12
Index Futures																
SXF	1,250,525	1,084,246	15.3%	396,379	215.5%	6,324,844	5,374,399	17.7%	7,328,978	319,238	285,606	11.8%	314,898	1.4%	599,107	4,304,105
SXM	1,372	1,391	-1.4%	499	174.9%	6,916	6,355	8.8%	8,590	368	491	-25.1%	409	-10.0%	369	2,288
TRF	2,800	0		0		2,850	0		0	1,800	0		10	17900.0%	3	7
Sectoral	580	0		0		18,870	35,000	-46.1%	35,000	290	0		290	0.0%	2	9
Other	3,027	3,812	-20.6%	0		6,777	9,718	-30.3%	10,469	10,147	6,972	45.5%	7,147	42.0%	7	69
Total	1,258,304	1,089,449	15.5%	396,878	217.1%	6,360,257	5,425,472	17.2%	7,383,037	331,843	293,069	13.2%	322,754	2.8%	599,488	4,306,478
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	0	0		0		0	0		0	12,820	12,820	0.0%	12,820	0.0%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	0	0		0		0	0		0	12,820	12,820	0.0%	12,820	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	1,236,515	950,027	30.2%	1,568,646	-21.2%	11,342,035	8,605,619	31.8%	11,265,989	4,514,841	2,488,244	81.4%	4,561,527	-1.0%	7,975	64,879
Share Futures	1,036,500	2,481,800	-58.2%	1,412,470	-26.6%	13,990,070	16,168,284	-13.5%	22,359,988	768,450	1,042,600	-26.3%	639,100	20.2%	100	1,046
Equity Options	3,488,070	2,833,421	23.1%	3,093,933	12.7%	28,824,317	24,124,671	19.5%	33,798,388	6,594,520	5,539,928	19.0%	6,466,591	2.0%	128,729	1,306,832
Currency Options - USX	4,797	252	1803.6%	1,749	174.3%	32,397	13,187	145.7%	16,725	5,748	1,147	401.1%	4,447	29.3%	194	621
Total Futures	7,945,921	9,143,401	-13.1%	8,701,508	-8.7%	72,478,712	76,148,324	-4.8%	104,551,727	2,548,116	3,265,787	-22.0%	2,479,669	2.8%	2,457,602	18,134,960
Total Options	4,735,747	3,792,209	24.9%	4,666,703	1.5%	40,312,932	32,960,821	22.3%	45,440,924	11,197,539	8,144,086	37.5%	11,139,775	0.5%	136,909	1,372,539
GRAND TOTAL	12,681,668	12,935,610	-2.0%	13,368,211	-5.1%	112,791,644	109,109,145	3.4%	149,992,651	13,745,655	11,409,873	20.5%	13,619,444	0.9%	2,594,511	19,507,499

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2022	Sep 2021	% CHG	Aug 2022	% CHG	2022	2021	% CHG	Total 2021
Short-Term Interest Rate Futures									
BAX	75,234	112,161	-32.9%	50,933	47.7%	66,759	105,807	-36.9%	111,748
CRA	2,924	33	8760.6%	2,031	44.0%	1,127	107	953.3%	90
Total	78,158	112,194	-30.3%	52,964	47.6%	67,886	105,914	-35.9%	111,838
Short-Term Interest Rate Options - OBX									
	312	425	-26.6%	79	294.9%	600	1,143	-47.5%	1,425
Bond Futures									
CGZ	25,133	11,027	127.9%	24,178	3.9%	21,841	8,110	169.3%	10,584
CGF	42,616	31,963	33.3%	45,716	-6.8%	40,439	30,222	33.8%	31,854
CGB	136,583	123,422	10.7%	190,283	-28.2%	148,329	147,490	0.6%	146,122
LGB	63	0		137	-54.0%	268	0		39
Total	204,395	166,412	22.8%	260,314	-21.5%	210,877	185,822	13.5%	188,599
Bond Options - OGB									
	5	0		28	-82.1%	11	19	-42.1%	20
Index Futures									
SXF	59,548	51,630	15.3%	18,017	230.5%	33,643	28,587	17.7%	29,199
SXM	65	66	-1.5%	22	195.5%	37	34	8.8%	34
TRF	133	0		0		15	0		0
Sectoral	27	0		0		100	186	-46.2%	139
Other	144	181	-20.4%	0		36	52	-30.8%	42
Total	59,917	51,877	15.5%	18,039	232.2%	33,831	28,859	17.2%	29,414
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									
	58,881	45,239	30.2%	71,302	-17.4%	60,330	45,775	31.8%	44,884
Share Futures									
	49,357	118,180	-58.2%	64,203	-23.1%	74,415	86,002	-13.5%	89,084
Equity Options									
	166,098	134,924	23.1%	140,633	18.1%	153,321	128,323	19.5%	134,655
Currency Options - USX									
	228	12	1800.0%	79	188.6%	172	70	145.7%	67
Total Futures									
	391,827	448,663	-12.7%	395,520	-0.9%	387,009	406,597	-4.8%	418,935
Total Options									
	225,524	180,600	24.9%	212,121	6.3%	214,434	175,330	22.3%	181,051
GRAND TOTAL	617,351	629,263	-1.9%	607,641	1.6%	601,443	581,927	3.4%	599,986

Listed Products

SHORT-TERM INTEREST RATE DERIVATIVES

BAX — Three-Month Canadian Bankers' Acceptance Futures

CRA — Three-Month CORRA Futures (CRA)

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/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

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™, SXF™, SXM™, SCF™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.