

MONTRÉAL EXCHANGE

Statistics

Dec 2022

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Dec 2022	Dec 2021	% CHG	Nov 2022	% CHG	2022	2021	% CHG	Total 2021	Dec 2022	Dec 2021	% CHG	Nov 2022	% CHG	Dec 2022	YTD 2022
Short-Term Interest Rate Futures																
BAX	1,691,145	1,822,429	-7.2%	1,449,954	16.6%	17,192,134	27,825,156	-38.2%	27,825,156	626,983	971,558	-35.5%	732,533	-14.4%	247,328	2,710,558
CRA	69,534	783	8780.5%	68,121	2.1%	398,371	22,315	1685.2%	22,315	38,985	1,326	2840.0%	36,678	6.3%	7,196	39,675
Total	1,760,679	1,823,212	-3.4%	1,518,075	16.0%	17,590,505	27,847,471	-36.8%	27,847,471	665,968	972,884	-31.5%	769,211	-13.4%	254,524	2,750,233
Short-Term Interest Rate Options - OBX	1,715	31,750	-94.6%	0		114,416	354,857	-67.8%	354,857	735	133,399	-99.4%	68,200	-98.9%	12	214
Bond Futures																
CGZ	503,889	215,153	134.2%	709,605	-29.0%	5,935,418	2,635,462	125.2%	2,635,462	69,702	76,938	-9.4%	62,804	11.0%	39,104	386,864
CGF	747,790	599,666	24.7%	967,182	-22.7%	10,082,189	7,931,640	27.1%	7,931,640	73,100	103,307	-29.2%	65,255	12.0%	178,163	2,026,876
CGB	1,978,020	2,084,210	-5.1%	3,617,505	-45.3%	35,702,963	36,384,387	-1.9%	36,384,387	503,587	679,626	-25.9%	486,358	3.5%	969,456	13,522,340
LGB	3,221	8,630	-62.7%	3,830	-15.9%	58,842	9,742	504.0%	9,742	831	1,384	-40.0%	675	23.1%	427	8,110
Total	3,232,920	2,907,659	11.2%	5,298,122	-39.0%	51,779,412	46,961,231	10.3%	46,961,231	647,220	861,255	-24.9%	615,092	5.2%	1,187,150	15,944,190
Bond Options - OGB	0	802	-100.0%	774	-100.0%	2,836	4,965	-42.9%	4,965	774	1,291	-40.0%	774	0.0%	0	15
Index Futures																
SXF	1,114,489	1,116,308	-0.2%	429,331	159.6%	8,342,101	7,328,978	13.8%	7,328,978	315,013	277,344	13.6%	317,005	-0.6%	567,350	5,645,084
SXM	1,183	1,372	-13.8%	932	26.9%	9,325	8,590	8.6%	8,590	394	394	0.0%	442	-10.9%	374	3,128
TRF	5,100	0		1,500	240.0%	9,450	0		0	2,550	0		3,300	-22.7%	2	11
Sectoral	782	0		101	674.3%	19,753	35,000	-43.6%	35,000	391	0		290	34.8%	2	12
Other	21	551	-96.2%	1,150	-98.2%	17,198	10,469	64.3%	10,469	15,976	3,471	360.3%	19,547	-18.3%	3	125
Total	1,121,575	1,118,231	0.3%	433,014	159.0%	8,397,827	7,383,037	13.7%	7,383,037	334,324	281,209	18.9%	340,584	-1.8%	567,731	5,648,360
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	0	0		0		0	0		0	0	12,820	-100.0%	12,820	-100.0%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	0	0		0		0	0		0	0	12,820	-100.0%	12,820	-100.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	1,286,159	943,190	36.4%	1,777,626	-27.6%	16,055,011	11,265,989	42.5%	11,265,989	4,712,830	2,405,401	95.9%	5,164,916	-8.8%	8,162	87,419
Share Futures	788,810	2,156,300	-63.4%	1,084,960	-27.3%	16,728,100	22,359,988	-25.2%	22,359,988	469,250	479,000	-2.0%	446,410	5.1%	116	1,453
Equity Options	3,315,178	3,085,378	7.4%	4,087,583	-18.9%	39,748,008	33,798,388	17.6%	33,798,388	6,456,024	6,102,487	5.8%	7,533,997	-14.3%	122,295	1,713,515
Currency Options - USX	1,123	2,430	-53.8%	803	39.9%	36,580	16,725	118.7%	16,725	3,575	3,226	10.8%	6,016	-40.6%	19	861
Total Futures	6,903,984	8,005,402	-13.8%	8,334,171	-17.2%	94,495,844	104,551,727	-9.6%	104,551,727	2,116,762	2,594,348	-18.4%	2,171,297	-2.5%	2,009,521	24,344,236
Total Options	4,604,175	4,063,550	13.3%	5,866,786	-21.5%	55,956,851	45,440,924	23.1%	45,440,924	11,173,938	8,658,624	29.0%	12,786,723	-12.6%	130,488	1,802,024
GRAND TOTAL	11,508,159	12,068,952	-4.6%	14,200,957	-19.0%	150,452,695	149,992,651	0.3%	149,992,651	13,290,700	11,252,972	18.1%	14,958,020	-11.1%	2,140,009	26,146,260

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Dec 2022	Dec 2021	% CHG	Nov 2022	% CHG	2022	2021	% CHG	Total 2021
Short-Term Interest Rate Futures									
BAX	84,557	86,782	-2.6%	69,045	22.5%	69,323	111,748	-38.0%	111,748
CRA	3,476	37	9294.6%	3,243	7.2%	1,606	90	1684.4%	90
Total	88,033	86,819	1.4%	72,288	21.8%	70,929	111,838	-36.6%	111,838
Short-Term Interest Rate Options - OBX									
	85	1,511	-94.4%	0		461	1,425	-67.6%	1,425
Bond Futures									
CGZ	25,194	10,245	145.9%	33,790	-25.4%	23,933	10,584	126.1%	10,584
CGF	37,389	28,555	30.9%	46,056	-18.8%	40,654	31,854	27.6%	31,854
CGB	98,901	99,248	-0.3%	172,262	-42.6%	143,964	146,122	-1.5%	146,122
LGB	161	410	-60.7%	182	-11.5%	237	39	507.7%	39
Total	161,645	138,458	16.7%	252,290	-35.9%	208,788	188,599	10.7%	188,599
Bond Options - OGB									
	0	38	-100.0%	35	-100.0%	11	20	-45.0%	20
Index Futures									
SXF	55,724	53,157	4.8%	19,515	185.5%	33,368	29,199	14.3%	29,199
SXM	59	65	-9.2%	42	40.5%	37	34	8.8%	34
TRF	255	0		68	275.0%	38	0		0
Sectoral	39	0		4	875.0%	79	139	-43.2%	139
Other	1	26	-96.2%	52	-98.1%	69	42	64.3%	42
Total	56,078	53,248	5.3%	19,681	184.9%	33,591	29,414	14.2%	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									
	64,307	44,913	43.2%	80,801	-20.4%	64,220	44,884	43.1%	44,884
Share Futures									
	39,440	102,680	-61.6%	49,316	-20.0%	66,912	89,084	-24.9%	89,084
Equity Options									
	165,758	146,922	12.8%	185,799	-10.8%	158,992	134,655	18.1%	134,655
Currency Options - USX									
	56	115	-51.3%	36	55.6%	146	67	117.9%	67
Total Futures	345,196	381,205	-9.4%	393,575	-12.3%	380,220	418,935	-9.2%	418,935
Total Options	230,206	193,499	19.0%	266,671	-13.7%	223,830	181,051	23.6%	181,051
GRAND TOTAL	575,402	574,704	0.1%	660,246	-12.9%	604,050	599,986	0.7%	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/IMX 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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