

MONTRÉAL EXCHANGE

Statistics

Jan 2023

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Jan 2023	Jan 2022	% CHG	Dec 2022	% CHG	2023	2022	% CHG	Total 2022	Jan 2023	Jan 2022	% CHG	Dec 2022	% CHG	Jan 2023	YTD 2023
Short-Term Interest Rate Futures																
BAX	1,830,779	1,616,904	13.2%	1,691,145	8.3%	1,830,779	1,616,904	13.2%	17,192,134	759,848	929,183	-18.2%	626,983	21.2%	311,188	311,188
CRA	124,561	351	35387.5%	69,534	79.1%	124,561	351	35387.5%	398,371	69,199	1,401	4839.3%	38,985	77.5%	13,052	13,052
Total	1,955,340	1,617,255	20.9%	1,760,679	11.1%	1,955,340	1,617,255	20.9%	17,590,505	829,047	930,584	-10.9%	665,968	24.5%	324,240	324,240
Short-Term Interest Rate Options - OBX	2,000	13,734	-85.4%	1,715	16.6%	2,000	13,734	-85.4%	114,416	2,735	136,377	-98.0%	735	272.1%	7	7
Bond Futures																
CGZ	648,228	295,733	119.2%	503,889	28.6%	648,228	295,733	119.2%	5,935,418	84,044	79,847	5.3%	69,702	20.6%	49,794	49,794
CGF	896,339	616,401	45.4%	747,790	19.9%	896,339	616,401	45.4%	10,082,189	106,018	104,722	1.2%	73,100	45.0%	203,113	203,113
CGB	2,202,325	2,216,984	-0.7%	1,978,020	11.3%	2,202,325	2,216,984	-0.7%	35,702,963	530,824	714,918	-25.8%	503,587	5.4%	1,055,842	1,055,842
LGB	3,138	9,478	-66.9%	3,221	-2.6%	3,138	9,478	-66.9%	58,842	545	2,129	-74.4%	831	-34.4%	390	390
Total	3,750,030	3,138,596	19.5%	3,232,920	16.0%	3,750,030	3,138,596	19.5%	51,779,412	721,431	901,616	-20.0%	647,220	11.5%	1,309,139	1,309,139
Bond Options - OGB	0	0		0		0	0		2,836	774	1,291	-40.0%	774	0.0%	0	0
Index Futures																
SXF	437,600	525,364	-16.7%	1,114,489	-60.7%	437,600	525,364	-16.7%	8,342,101	303,102	284,169	6.7%	315,013	-3.8%	350,481	350,481
SXM	533	381	39.9%	1,183	-54.9%	533	381	39.9%	9,325	395	206	91.7%	394	0.3%	273	273
TRF	0	0	-100.0%	5,100	-100.0%	0	0	-100.0%	9,450	2,550	0	0.0%	2,550	0.0%	0	0
Sectoral	0	13,000	-100.0%	782	-100.0%	0	13,000	-100.0%	19,753	391	13,000	-97.0%	391	0.0%	0	0
Other	803	850	-5.5%	21	3723.8%	803	850	-5.5%	17,198	16,776	4,321	288.2%	15,976	5.0%	5	5
Total	438,936	539,595	-18.7%	1,121,575	-60.9%	438,936	539,595	-18.7%	8,397,827	323,214	301,696	7.1%	334,324	-3.3%	350,759	350,759
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%	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%	0		0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	1,051,744	823,871	27.7%	1,286,159	-18.2%	1,051,744	823,871	27.7%	16,055,011	4,926,070	2,415,834	103.9%	4,712,830	4.5%	9,300	9,300
Share Futures	1,435,850	1,259,750	14.0%	788,810	82.0%	1,435,850	1,259,750	14.0%	16,728,100	507,130	415,150	22.2%	469,250	8.1%	170	170
Equity Options	3,680,071	3,320,412	10.8%	3,315,178	11.0%	3,680,071	3,320,412	10.8%	39,748,008	5,299,308	5,411,754	-2.1%	6,456,024	-17.9%	147,560	147,560
Currency Options - USX	397	8,171	-95.1%	1,123	-64.6%	397	8,171	-95.1%	36,580	1,698	5,058	-66.4%	3,575	-52.5%	30	30
Total Futures	7,580,156	6,555,196	15.6%	6,903,984	9.8%	7,580,156	6,555,196	15.6%	94,495,844	2,380,822	2,549,046	-6.6%	2,116,762	12.5%	1,984,308	1,984,308
Total Options	4,734,212	4,166,188	13.6%	4,604,175	2.8%	4,734,212	4,166,188	13.6%	55,956,851	10,230,585	7,983,134	28.2%	11,173,938	-8.4%	156,897	156,897
GRAND TOTAL	12,314,368	10,721,384	14.9%	11,508,159	7.0%	12,314,368	10,721,384	14.9%	150,452,695	12,611,407	10,532,180	19.7%	13,290,700	-5.1%	2,141,205	2,141,205

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jan 2023	Jan 2022	% CHG	Dec 2022	% CHG	2023	2022	% CHG	Total 2022
Short-Term Interest Rate Futures									
BAX	87,179	80,845	7.8%	84,557	3.1%	87,180	80,845	7.8%	69,323
CRA	5,931	17	34788.2%	3,476	70.6%	5,931	18	32850.0%	1,606
Total	93,110	80,862	15.1%	88,033	5.8%	93,111	80,863	15.1%	70,929
Short-Term Interest Rate Options - OBX									
	95	686	-86.2%	85	11.8%	95	687	-86.2%	461
Bond Futures									
CGZ	30,868	14,786	108.8%	25,194	22.5%	30,868	14,787	108.8%	23,933
CGF	42,682	30,820	38.5%	37,389	14.2%	42,683	30,820	38.5%	40,654
CGB	104,872	110,849	-5.4%	98,901	6.0%	104,873	110,849	-5.4%	143,964
LGB	149	473	-68.5%	161	-7.5%	149	474	-68.6%	237
Total	178,571	156,928	13.8%	161,645	10.5%	178,573	156,930	13.8%	208,788
Bond Options - OGB									
	0	0		0		0	0		11
Index Futures									
SXF	20,838	26,268	-20.7%	55,724	-62.6%	20,838	26,268	-20.7%	33,368
SXM	25	19	31.6%	59	-57.6%	25	19	31.6%	37
TRF	0	0		255	-100.0%	0	0		38
Sectoral	0	650	-100.0%	39	-100.0%	0	650	-100.0%	79
Other	38	42	-9.5%	1	3700.0%	38	42	-9.5%	69
Total	20,901	26,979	-22.5%	56,078	-62.7%	20,901	26,979	-22.5%	33,591
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									
	50,083	41,193	21.6%	64,307	-22.1%	50,083	41,194	21.6%	64,220
Share Futures									
	68,373	62,987	8.6%	39,440	73.4%	68,374	62,988	8.6%	66,912
Equity Options									
	175,241	166,020	5.6%	165,758	5.7%	175,241	166,021	5.6%	158,992
Currency Options - USX									
	18	408	-95.6%	56	-67.9%	19	409	-95.4%	146
Total Futures									
	360,955	327,756	10.1%	345,196	4.6%	360,959	327,760	10.1%	380,220
Total Options									
	225,437	208,307	8.2%	230,206	-2.1%	225,438	208,311	8.2%	223,830
GRAND TOTAL	586,392	536,063	9.4%	575,402	1.9%	586,397	536,071	9.4%	604,050

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

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