

MONTRÉAL EXCHANGE

Statistics

Mar 2023

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Mar 2023	Mar 2022	% CHG	Feb 2023	% CHG	2023	2022	% CHG	Total 2022	Mar 2023	Mar 2022	% CHG	Feb 2023	% CHG	Mar 2023	YTD 2023
Short-Term Interest Rate Futures																
BAX	2,523,359	1,886,233	33.8%	2,077,004	21.5%	6,431,142	4,921,456	30.7%	17,192,134	516,015	897,867	-42.5%	733,776	-29.7%	583,999	1,219,788
CRA	287,493	3,728	7611.7%	212,727	35.1%	624,781	4,429	14006.6%	398,371	167,708	3,236	5082.6%	141,627	18.4%	34,763	67,408
COA	150	0		1	14900.0%	151	0		0	151	0		1	15000.0%	5	6
Total	2,811,002	1,889,961	48.7%	2,289,732	22.8%	7,056,074	4,925,885	43.2%	17,590,505	683,874	901,103	-24.1%	875,404	-21.9%	618,767	1,287,202
Short-Term Interest Rate Options - OBX	6,100	11,275	-45.9%	3,450	76.8%	11,550	71,581	-83.9%	114,416	5,590	112,297	-95.0%	6,185	-9.6%	13	30
Bond Futures																
CGZ	865,480	321,428	169.3%	773,928	11.8%	2,287,636	1,055,699	116.7%	5,935,418	71,683	60,669	18.2%	66,561	7.7%	105,009	212,725
CGF	1,076,385	960,270	12.1%	1,011,382	6.4%	2,984,106	2,488,448	19.9%	10,082,189	98,347	103,516	-5.0%	111,877	-12.1%	322,884	744,238
CGB	3,441,210	2,827,530	21.7%	4,179,851	-17.7%	9,823,386	9,745,096	0.8%	35,702,963	497,676	545,008	-8.7%	520,886	-4.5%	1,759,632	4,074,424
LGB	3,912	9,512	-58.9%	6,081	-35.7%	13,131	30,764	-57.3%	58,842	862	1,302	-33.8%	1,312	-34.3%	458	1,432
Total	5,386,987	4,118,740	30.8%	5,971,242	-9.8%	15,108,259	13,320,007	13.4%	51,779,412	668,568	710,495	-5.9%	700,636	-4.6%	2,187,983	5,032,819
Bond Options - OGB	100	0		450	-77.8%	550	487	12.9%	2,836	550	487	12.9%	450	22.2%	1	2
Index Futures																
SXF	1,366,040	1,155,765	18.2%	508,747	168.5%	2,312,387	2,126,121	8.8%	8,342,101	307,262	278,064	10.5%	318,484	-3.5%	778,634	1,534,073
SXM	1,085	903	20.2%	670	61.9%	2,288	1,748	30.9%	9,325	335	299	12.0%	515	-35.0%	417	916
TRF	7,100	0		0		7,100	0		9,450	3,550	0		2,550	39.2%	2	2
Sectoral	782	0		150	421.3%	932	18,000	-94.8%	19,753	391	0		541	-27.7%	2	3
Other	2,644	1,252	111.2%	5,575	-52.6%	9,022	2,102	329.2%	17,198	23,794	5,571	327.1%	22,100	7.7%	37	73
Total	1,377,651	1,157,920	19.0%	515,142	167.4%	2,331,729	2,147,971	8.6%	8,397,827	335,332	283,934	18.1%	344,190	-2.6%	779,092	1,535,067
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	2,809,365	774,577	262.7%	1,526,283	84.1%	5,387,392	2,388,762	125.5%	16,055,011	4,955,869	2,373,514	108.8%	5,517,861	-10.2%	7,365	22,863
Share Futures	1,955,250	2,745,400	-28.8%	886,080	120.7%	4,277,180	6,227,400	-31.3%	16,728,100	888,100	909,000	-2.3%	568,690	56.2%	170	456
Equity Options	4,069,778	4,044,854	0.6%	3,136,741	29.7%	10,886,590	10,208,669	6.6%	39,748,008	5,906,435	5,682,958	3.9%	5,826,372	1.4%	147,979	418,261
Currency Options - USX	1,271	5,350	-76.2%	583	118.0%	2,251	16,435	-86.3%	36,580	1,669	3,489	-52.2%	1,677	-0.5%	44	93
Total Futures	11,530,890	9,912,021	16.3%	9,662,196	19.3%	28,773,242	26,621,263	8.1%	94,495,844	2,575,874	2,804,532	-8.2%	2,488,920	3.5%	3,586,012	7,855,544
Total Options	6,886,614	4,836,056	42.4%	4,667,507	47.5%	16,288,333	12,685,934	28.4%	55,956,851	10,870,113	8,185,565	32.8%	11,352,545	-4.2%	155,402	441,249
GRAND TOTAL	18,417,504	14,748,077	24.9%	14,329,703	28.5%	45,061,575	39,307,197	14.6%	150,452,695	13,445,987	10,990,097	22.3%	13,841,465	-2.9%	3,741,414	8,296,793

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2023	Mar 2022	% CHG	Feb 2023	% CHG	2023	2022	% CHG	Total 2022
Short-Term Interest Rate Futures									
BAX	109,711	82,010	33.8%	109,316	0.4%	102,082	79,378	28.6%	69,323
CRA	12,499	162	7615.4%	11,196	11.6%	9,917	71	13867.6%	1,606
COA	6	0		0		2	0		0
Total	122,216	82,172	48.7%	120,512	1.4%	112,001	79,449	41.0%	70,929
Short-Term Interest Rate Options - OBX	265	490	-45.9%	181	46.4%	183	1,155	-84.2%	461
Bond Futures									
CGZ	37,629	13,975	169.3%	40,733	-7.6%	36,312	17,027	113.3%	23,933
CGF	46,799	41,750	12.1%	53,230	-12.1%	47,367	40,136	18.0%	40,654
CGB	149,617	122,936	21.7%	219,992	-32.0%	155,927	157,179	-0.8%	143,964
LGB	170	413	-58.8%	320	-46.9%	208	496	-58.1%	237
Total	234,215	179,074	30.8%	314,275	-25.5%	239,814	214,838	11.6%	208,788
Bond Options - OGB	4	0		23	-82.6%	9	8	12.5%	11
Index Futures									
SXF	59,393	50,250	18.2%	26,776	121.8%	36,705	34,292	7.0%	33,368
SXM	47	39	20.5%	35	34.3%	36	28	28.6%	37
TRF	308	0		0		113	0		38
Sectoral	34	0		7	385.7%	15	290	-94.8%	79
Other	114	54	111.1%	293	-61.1%	143	34	320.6%	69
Total	59,896	50,343	19.0%	27,111	120.9%	37,012	34,644	6.8%	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	122,146	33,677	262.7%	80,330	52.1%	85,514	38,528	122.0%	64,220
Share Futures	85,010	119,365	-28.8%	46,635	82.3%	67,892	100,442	-32.4%	66,912
Equity Options	176,946	175,863	0.6%	165,091	7.2%	172,803	164,656	4.9%	158,992
Currency Options - USX	55	232	-76.3%	30	83.3%	36	265	-86.4%	146
Total Futures	501,337	430,954	16.3%	508,533	-1.4%	456,719	429,373	6.4%	380,220
Total Options	299,416	210,262	42.4%	245,655	21.9%	258,545	204,612	26.4%	223,830
GRAND TOTAL	800,753	641,216	24.9%	754,188	6.2%	715,264	633,985	12.8%	604,050

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

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