

MONTRÉAL EXCHANGE

Statistics

Apr 2023

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Apr 2023	Apr 2022	% CHG	Mar 2023	% CHG	2023	2022	% CHG	Total 2022	Apr 2023	Apr 2022	% CHG	Mar 2023	% CHG	Apr 2023	YTD 2023
Short-Term Interest Rate Futures																
BAX	1,250,937	1,162,707	7.6%	2,523,359	-50.4%	7,682,079	6,084,163	26.3%	17,192,134	527,470	921,861	-42.8%	516,015	2.2%	266,057	1,485,845
CRA	193,700	1,156	16656.1%	287,493	-32.6%	818,481	5,585	14555.0%	398,371	206,637	3,689	5501.4%	167,708	23.2%	17,952	85,360
COA	550	0		150	266.7%	701	0		0	500	0		151	231.1%	8	14
Total	1,445,187	1,163,863	24.2%	2,811,002	-48.6%	8,501,261	6,089,748	39.6%	17,590,505	734,607	925,550	-20.6%	683,874	7.4%	284,017	1,571,219
Short-Term Interest Rate Options - OBX	1,250	12,540	-90.0%	6,100	-79.5%	12,800	84,121	-84.8%	114,416	6,840	124,337	-94.5%	5,590	22.4%	5	35
Bond Futures																
CGZ	661,039	367,267	80.0%	865,480	-23.6%	2,948,675	1,422,966	107.2%	5,935,418	88,021	56,353	56.2%	71,683	22.8%	54,095	266,820
CGF	726,013	730,464	-0.6%	1,076,385	-32.6%	3,710,119	3,218,912	15.3%	10,082,189	103,347	114,726	-9.9%	98,347	5.1%	154,198	898,436
CGB	1,834,068	2,123,795	-13.6%	3,441,210	-46.7%	11,657,454	11,868,891	-1.8%	35,702,963	505,071	558,748	-9.6%	497,676	1.5%	864,278	4,938,702
LGB	4,151	4,690	-11.5%	3,912	6.1%	17,282	35,454	-51.3%	58,842	926	1,526	-39.3%	862	7.4%	443	1,875
Total	3,225,271	3,226,216	-0.0%	5,386,987	-40.1%	18,333,530	16,546,223	10.8%	51,779,412	697,365	731,353	-4.6%	668,568	4.3%	1,073,014	6,105,833
Bond Options - OGB	0	0		100	-100.0%	550	487	12.9%	2,836	550	487	12.9%	550	0.0%	0	2
Index Futures																
SXF	361,240	353,504	2.2%	1,366,040	-73.6%	2,673,627	2,479,625	7.8%	8,342,101	287,675	292,076	-1.5%	307,262	-6.4%	304,599	1,838,672
SXM	1,097	154	612.3%	1,085	1.1%	3,385	1,902	78.0%	9,325	303	307	-1.3%	335	-9.6%	324	1,240
TRF	0	0		7,100	-100.0%	7,100	0		9,450	3,550	0		3,550	0.0%	0	2
Sectoral	0	0		782	-100.0%	932	18,000	-94.8%	19,753	391	0		391	0.0%	0	3
Other	6,250	0		2,644	136.4%	15,272	2,102	626.5%	17,198	30,044	5,571	439.3%	23,794	26.3%	27	100
Total	368,587	353,658	4.2%	1,377,651	-73.2%	2,700,316	2,501,629	7.9%	8,397,827	321,963	297,954	8.1%	335,332	-4.0%	304,950	1,840,017
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	1,236,449	1,080,025	14.5%	2,809,365	-56.0%	6,623,841	3,468,787	91.0%	16,055,011	5,222,824	2,808,216	86.0%	4,955,869	5.4%	4,953	27,816
Share Futures	1,502,930	1,097,550	36.9%	1,955,250	-23.1%	5,780,110	7,324,950	-21.1%	16,728,100	441,150	349,900	26.1%	888,100	-50.3%	170	626
Equity Options	2,678,110	3,284,259	-18.5%	4,069,778	-34.2%	13,564,700	13,492,928	0.5%	39,748,008	5,918,266	5,885,646	0.6%	5,906,435	0.2%	108,247	526,508
Currency Options - USX	290	2,958	-90.2%	1,271	-77.2%	2,541	19,393	-86.9%	36,580	1,644	3,592	-54.2%	1,669	-1.5%	41	134
Total Futures	6,541,975	5,841,287	12.0%	11,530,890	-43.3%	35,315,217	32,462,550	8.8%	94,495,844	2,195,085	2,304,757	-4.8%	2,575,874	-14.8%	1,662,151	9,517,695
Total Options	3,916,099	4,379,782	-10.6%	6,886,614	-43.1%	20,204,432	17,065,716	18.4%	55,956,851	11,150,124	8,835,098	26.2%	10,870,113	2.6%	113,246	554,495
GRAND TOTAL	10,458,074	10,221,069	2.3%	18,417,504	-43.2%	55,519,649	49,528,266	12.1%	150,452,695	13,345,209	11,139,855	19.8%	13,445,987	-0.7%	1,775,397	10,072,190

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Apr 2023	Apr 2022	% CHG	Mar 2023	% CHG	2023	2022	% CHG	Total 2022
Short-Term Interest Rate Futures									
BAX	65,838	58,135	13.3%	109,711	-40.0%	93,684	74,197	26.3%	69,323
CRA	10,194	57,177	84.2%	12,499	-18.4%	9,981	68,145	77.9%	1,606
COA	28	0		6	366.7%	9	0		0
Total	76,060	58,192	30.7%	122,216	-37.8%	103,674	74,265	39.6%	70,929
Short-Term Interest Rate Options - OBX									
	65	627	-89.6%	265	-75.5%	156	1,026	-84.8%	461
Bond Futures									
CGZ	34,791	18,363	89.5%	37,629	-7.5%	35,959	17,353	107.2%	23,933
CGF	38,211	36,523	4.6%	46,799	-18.4%	45,245	39,255	15.3%	40,654
CGB	96,529	106,189	-9.1%	149,617	-35.5%	142,164	144,743	-1.8%	143,964
LGB	218	234	-6.8%	170	28.2%	211	432	-51.2%	237
Total	169,749	161,309	5.2%	234,215	-27.5%	223,579	201,783	10.8%	208,788
Bond Options - OGB									
	0	0		4	-100.0%	7	6	16.7%	11
Index Futures									
SXF	19,012	17,675	7.6%	59,393	-68.0%	32,605	30,239	7.8%	33,368
SXM	57	7	714.3%	47	21.3%	41	23	78.3%	37
TRF	0	0		308	-100.0%	87	0		38
Sectoral	0	0		34	-100.0%	11	220	-95.0%	79
Other	328	0		114	187.7%	186	26	615.4%	69
Total	19,397	17,682	9.7%	59,896	-67.6%	32,930	30,508	7.9%	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									
	65,076	54,001	20.5%	122,146	-46.7%	80,779	42,302	91.0%	64,220
Share Futures									
	79,101	54,877	44.1%	85,010	-7.0%	70,489	89,329	-21.1%	66,912
Equity Options									
	140,953	164,212	-14.2%	176,946	-20.3%	165,423	164,548	0.5%	158,992
Currency Options - USX									
	15	147	-89.8%	55	-72.7%	31	236	-86.9%	146
Total Futures									
	344,307	292,060	17.9%	501,337	-31.3%	430,672	395,885	8.8%	380,220
Total Options									
	206,109	218,987	-5.9%	299,416	-31.2%	246,396	208,118	18.4%	223,830
GRAND TOTAL	550,416	511,047	7.7%	800,753	-31.3%	677,068	604,003	12.1%	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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