

MONTRÉAL EXCHANGE

Statistics

May 2023

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	May 2023	May 2022	% CHG	Apr 2023	% CHG	2023	2022	% CHG	Total 2022	May 2023	May 2022	% CHG	Apr 2023	% CHG	May 2023	YTD 2023
Short-Term Interest Rate Futures																
BAX	1,740,606	957,947	81.7%	1,250,937	39.1%	9,422,685	7,042,110	33.8%	17,192,134	698,292	879,547	-20.6%	527,470	32.4%	314,591	1,800,436
CRA	332,871	13,559	2355.0%	193,700	71.8%	1,151,352	19,144	5914.2%	398,371	290,047	9,235	3040.7%	206,637	40.4%	33,780	119,140
COA	2,400	0		550	336.4%	3,101	0		0	750	0		500	50.0%	24	38
Total	2,075,877	971,506	113.7%	1,445,187	43.6%	10,577,138	7,061,254	49.8%	17,590,505	989,089	888,782	11.3%	734,607	34.6%	348,395	1,919,614
Short-Term Interest Rate Options - OBX	10,850	14,000	-22.5%	1,250	768.0%	23,650	98,121	-75.9%	114,416	17,690	130,587	-86.5%	6,840	158.6%	27	62
Bond Futures																
CGZ	1,003,238	565,694	77.3%	661,039	51.8%	3,951,913	1,988,660	98.7%	5,935,418	100,263	41,401	142.2%	88,021	13.9%	100,182	367,002
CGF	1,110,637	1,017,474	9.2%	726,013	53.0%	4,820,756	4,236,386	13.8%	10,082,189	109,364	112,267	-2.6%	103,347	5.8%	215,047	1,113,483
CGB	3,585,058	3,823,681	-6.2%	1,834,068	95.5%	15,242,512	15,692,572	-2.9%	35,702,963	464,785	556,758	-16.5%	505,071	-8.0%	1,243,591	6,182,293
LGB	8,040	6,784	18.5%	4,151	93.7%	25,322	42,238	-40.0%	58,842	1,676	2,752	-39.1%	926	81.0%	1,204	3,079
Total	5,706,973	5,413,633	5.4%	3,225,271	76.9%	24,040,503	21,959,856	9.5%	51,779,412	676,088	713,178	-5.2%	697,365	-3.1%	1,560,024	7,665,857
Bond Options - OGB	569	497	14.5%	0		1,119	984	13.7%	2,836	569	497	14.5%	550	3.5%	3	5
Index Futures																
SXF	489,368	517,977	-5.5%	361,240	35.5%	3,162,995	2,997,602	5.5%	8,342,101	284,599	303,939	-6.4%	287,675	-1.1%	429,893	2,268,565
SXM	371	689	-46.2%	1,097	-66.2%	3,756	2,591	45.0%	9,325	391	520	-24.8%	303	29.0%	177	1,417
TRF	0	30	-100.0%	0		7,100	30	23566.7%	9,450	3,550	30	11733.3%	3,550	0.0%	0	2
Sectoral	100	0		0		1,032	18,000	-94.3%	19,753	491	0		391	25.6%	1	4
Other	6,000	51	11664.7%	6,250	-4.0%	21,272	2,153	888.0%	17,198	36,044	5,622	541.1%	30,044	20.0%	12	112
Total	495,839	518,747	-4.4%	368,587	34.5%	3,196,155	3,020,376	5.8%	8,397,827	325,075	310,111	4.8%	321,963	1.0%	430,083	2,270,100
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	1,903,793	1,420,781	34.0%	1,236,449	54.0%	8,527,634	4,889,568	74.4%	16,055,011	5,827,145	3,314,520	75.8%	5,222,824	11.6%	4,304	32,120
Share Futures	1,523,972	1,253,450	21.6%	1,502,930	1.4%	7,304,082	8,578,400	-14.9%	16,728,100	767,801	433,750	77.0%	441,150	74.0%	156	782
Equity Options	3,606,122	2,971,339	21.4%	2,678,110	34.7%	17,170,822	16,464,267	4.3%	39,748,008	6,013,580	5,835,263	3.1%	5,918,266	1.6%	124,837	651,345
Currency Options - USX	704	2,579	-72.7%	290	142.8%	3,245	21,972	-85.2%	36,580	1,542	4,669	-67.0%	1,644	-6.2%	34	168
Total Futures	9,802,661	8,157,336	20.2%	6,541,975	49.8%	45,117,878	40,619,886	11.1%	94,495,844	2,758,053	2,345,821	17.6%	2,195,085	25.6%	2,338,658	11,856,353
Total Options	5,522,038	4,409,196	25.2%	3,916,099	41.0%	25,726,470	21,474,912	19.8%	55,956,851	11,860,526	9,298,356	27.6%	11,150,124	6.4%	129,205	683,700
GRAND TOTAL	15,324,699	12,566,532	21.9%	10,458,074	46.5%	70,844,348	62,094,798	14.1%	150,452,695	14,618,579	11,644,177	25.5%	13,345,209	9.5%	2,467,863	12,540,053

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2023	May 2022	% CHG	Apr 2023	% CHG	2023	2022	% CHG	Total 2022
Short-Term Interest Rate Futures									
BAX	79,118	45,616	73.4%	65,838	20.2%	90,603	68,370	32.5%	69,323
CRA	15,130	645	2245.7%	10,194	48.4%	11,071	186	5852.2%	1,606
COA	109	0		28	289.3%	30	0		0
Total	94,357	46,261	104.0%	76,060	24.1%	101,704	68,556	48.4%	70,929
Short-Term Interest Rate Options - OBX									
	493	666	-26.0%	65	658.5%	227	953	-76.2%	461
Bond Futures									
CGZ	45,601	26,937	69.3%	34,791	31.1%	37,999	19,307	96.8%	23,933
CGF	50,483	48,451	4.2%	38,211	32.1%	46,353	41,130	12.7%	40,654
CGB	162,957	182,080	-10.5%	96,529	68.8%	146,563	152,355	-3.8%	143,964
LGB	365	323	13.0%	218	67.4%	243	410	-40.7%	237
Total	259,406	257,791	0.6%	169,749	52.8%	231,158	213,202	8.4%	208,788
Bond Options - OGB									
	25	23	8.7%	0		11	10	10.0%	11
Index Futures									
SXF	22,244	24,665	-9.8%	19,012	17.0%	30,413	29,103	4.5%	33,368
SXM	16	32	-50.0%	57	-71.9%	36	25	44.0%	37
TRF	0	1	-100.0%	0		68	0		38
Sectoral	4	0		0		10	175	-94.3%	79
Other	272	2	13500.0%	328	-17.1%	205	21	876.2%	69
Total	22,536	24,700	-8.8%	19,397	16.2%	30,732	29,324	4.8%	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									
	86,536	67,656	27.9%	65,076	33.0%	81,996	47,472	72.7%	64,220
Share Futures									
	69,271	59,688	16.1%	79,101	-12.4%	70,232	83,285	-15.7%	66,912
Equity Options									
	163,914	141,492	15.8%	140,953	16.3%	165,104	159,847	3.3%	158,992
Currency Options - USX									
	32	122	-73.8%	15	113.3%	31	213	-85.4%	146
Total Futures									
	445,570	388,440	14.7%	344,307	29.4%	433,826	394,367	10.0%	380,220
Total Options									
	251,000	209,959	19.5%	206,109	21.8%	247,369	208,495	18.6%	223,830
GRAND TOTAL	696,570	598,399	16.4%	550,416	26.6%	681,195	602,862	13.0%	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

SHARE FUTURES

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