

MONTRÉAL EXCHANGE

# Statistics

**Feb 2023**

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Feb 2023	Feb 2022	% CHG	Jan 2023	% CHG	2023	2022	% CHG	Total 2022	Feb 2023	Feb 2022	% CHG	Jan 2023	% CHG	Feb 2023	YTD 2023
<b>Short-Term Interest Rate Futures</b>																
BAX	2,077,004	1,418,319	46.4%	1,830,779	13.4%	3,907,783	3,035,223	28.7%	17,192,134	733,776	1,003,928	-26.9%	759,848	-3.4%	324,601	635,789
CRA	212,727	350	60679.1%	124,561	70.8%	337,288	701	48015.3%	398,371	141,627	1,337	10492.9%	69,199	104.7%	19,593	32,645
COA	1	0		0		1	0		0	1	0		0		1	1
<b>Total</b>	<b>2,289,732</b>	<b>1,418,669</b>	<b>61.4%</b>	<b>1,955,340</b>	<b>17.1%</b>	<b>4,245,072</b>	<b>3,035,924</b>	<b>39.8%</b>	<b>17,590,505</b>	<b>875,404</b>	<b>1,005,265</b>	<b>-12.9%</b>	<b>829,047</b>	<b>5.6%</b>	<b>344,195</b>	<b>668,435</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>3,450</b>	<b>46,572</b>	<b>-92.6%</b>	<b>2,000</b>	<b>72.5%</b>	<b>5,450</b>	<b>60,306</b>	<b>-91.0%</b>	<b>114,416</b>	<b>6,185</b>	<b>173,599</b>	<b>-96.4%</b>	<b>2,735</b>	<b>126.1%</b>	<b>10</b>	<b>17</b>
<b>Bond Futures</b>																
CGZ	773,928	438,538	76.5%	648,228	19.4%	1,422,156	734,271	93.7%	5,935,418	66,561	67,173	-0.9%	84,044	-20.8%	57,922	107,716
CGF	1,011,382	911,777	10.9%	896,339	12.8%	1,907,721	1,528,178	24.8%	10,082,189	111,877	116,799	-4.2%	106,018	5.5%	218,241	421,354
CGB	4,179,851	4,700,582	-11.1%	2,202,325	89.8%	6,382,176	6,917,566	-7.7%	35,702,963	520,886	637,089	-18.2%	530,824	-1.9%	1,258,950	2,314,792
LGB	6,081	11,774	-48.4%	3,138	93.8%	9,219	21,252	-56.6%	58,842	1,312	1,892	-30.7%	545	140.7%	584	974
<b>Total</b>	<b>5,971,242</b>	<b>6,062,671</b>	<b>-1.5%</b>	<b>3,750,030</b>	<b>59.2%</b>	<b>9,721,272</b>	<b>9,201,267</b>	<b>5.7%</b>	<b>51,779,412</b>	<b>700,636</b>	<b>822,953</b>	<b>-14.9%</b>	<b>721,431</b>	<b>-2.9%</b>	<b>1,535,697</b>	<b>2,844,836</b>
<b>Bond Options - OGB</b>	<b>450</b>	<b>487</b>	<b>-7.6%</b>	<b>0</b>		<b>450</b>	<b>487</b>	<b>-7.6%</b>	<b>2,836</b>	<b>450</b>	<b>487</b>	<b>-7.6%</b>	<b>774</b>	<b>-41.9%</b>	<b>1</b>	<b>1</b>
<b>Index Futures</b>																
SXF	508,747	444,992	14.3%	437,600	16.3%	946,347	970,356	-2.5%	8,342,101	318,484	295,211	7.9%	303,102	5.1%	404,958	755,439
SXM	670	464	44.4%	533	25.7%	1,203	845	42.4%	9,325	515	201	156.2%	395	30.4%	226	499
TRF	0	0		0		0	0		9,450	2,550	0		2,550	0.0%	0	0
Sectoral	150	5,000	-97.0%	0		150	18,000	-99.2%	19,753	541	8,000	-93.2%	391	38.4%	1	1
Other	5,575	0		803	594.3%	6,378	850	650.4%	17,198	22,100	4,321	411.5%	16,776	31.7%	31	36
<b>Total</b>	<b>515,142</b>	<b>450,456</b>	<b>14.4%</b>	<b>438,936</b>	<b>17.4%</b>	<b>954,078</b>	<b>990,051</b>	<b>-3.6%</b>	<b>8,397,827</b>	<b>344,190</b>	<b>307,733</b>	<b>11.8%</b>	<b>323,214</b>	<b>6.5%</b>	<b>405,216</b>	<b>755,975</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	0	0		0		0	0		0	12,820	-100.0%	0	0		0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>12,820</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>1,526,283</b>	<b>790,314</b>	<b>93.1%</b>	<b>1,051,744</b>	<b>45.1%</b>	<b>2,578,027</b>	<b>1,614,185</b>	<b>59.7%</b>	<b>16,055,011</b>	<b>5,517,861</b>	<b>2,753,543</b>	<b>100.4%</b>	<b>4,926,070</b>	<b>12.0%</b>	<b>6,198</b>	<b>15,498</b>
<b>Share Futures</b>	<b>886,080</b>	<b>2,222,250</b>	<b>-60.1%</b>	<b>1,435,850</b>	<b>-38.3%</b>	<b>2,321,930</b>	<b>3,482,000</b>	<b>-33.3%</b>	<b>16,728,100</b>	<b>568,690</b>	<b>1,267,800</b>	<b>-55.1%</b>	<b>507,130</b>	<b>12.1%</b>	<b>116</b>	<b>286</b>
<b>Equity Options</b>	<b>3,136,741</b>	<b>2,843,403</b>	<b>10.3%</b>	<b>3,680,071</b>	<b>-14.8%</b>	<b>6,816,812</b>	<b>6,163,815</b>	<b>10.6%</b>	<b>39,748,008</b>	<b>5,826,372</b>	<b>5,288,760</b>	<b>10.2%</b>	<b>5,299,308</b>	<b>9.9%</b>	<b>122,722</b>	<b>270,282</b>
<b>Currency Options - USX</b>	<b>583</b>	<b>2,914</b>	<b>-80.0%</b>	<b>397</b>	<b>46.9%</b>	<b>980</b>	<b>11,085</b>	<b>-91.2%</b>	<b>36,580</b>	<b>1,677</b>	<b>3,367</b>	<b>-50.2%</b>	<b>1,698</b>	<b>-1.2%</b>	<b>19</b>	<b>49</b>
<b>Total Futures</b>	<b>9,662,196</b>	<b>10,154,046</b>	<b>-4.8%</b>	<b>7,580,156</b>	<b>27.5%</b>	<b>17,242,352</b>	<b>16,709,242</b>	<b>3.2%</b>	<b>94,495,844</b>	<b>2,488,920</b>	<b>3,403,751</b>	<b>-26.9%</b>	<b>2,380,822</b>	<b>4.5%</b>	<b>2,285,224</b>	<b>4,269,532</b>
<b>Total Options</b>	<b>4,667,507</b>	<b>3,683,690</b>	<b>26.7%</b>	<b>4,734,212</b>	<b>-1.4%</b>	<b>9,401,719</b>	<b>7,849,878</b>	<b>19.8%</b>	<b>55,956,851</b>	<b>11,352,545</b>	<b>8,232,576</b>	<b>37.9%</b>	<b>10,230,585</b>	<b>11.0%</b>	<b>128,950</b>	<b>285,847</b>
<b>GRAND TOTAL</b>	<b>14,329,703</b>	<b>13,837,736</b>	<b>3.6%</b>	<b>12,314,368</b>	<b>16.4%</b>	<b>26,644,071</b>	<b>24,559,120</b>	<b>8.5%</b>	<b>150,452,695</b>	<b>13,841,465</b>	<b>11,636,327</b>	<b>19.0%</b>	<b>12,611,407</b>	<b>9.8%</b>	<b>2,414,174</b>	<b>4,555,379</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2023	Feb 2022	% CHG	Jan 2023	% CHG	2023	2022	% CHG	Total 2022
<b>Short-Term Interest Rate Futures</b>									
BAX	109,316	74,648	46.4%	87,179	25.4%	97,695	77,826	25.5%	69,323
CRA	11,196	18,621	100.0%	5,931	88.8%	8,432	18,467	44.4%	1,606
COA	0	0		0		0	0		0
<b>Total</b>	<b>120,512</b>	<b>74,666</b>	<b>61.4%</b>	<b>93,110</b>	<b>29.4%</b>	<b>106,127</b>	<b>77,844</b>	<b>36.3%</b>	<b>70,929</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>181</b>	<b>2,451</b>	<b>-92.6%</b>	<b>95</b>	<b>90.5%</b>	<b>136</b>	<b>1,546</b>	<b>-91.2%</b>	<b>461</b>
<b>Bond Futures</b>									
CGZ	40,733	23,080	76.5%	30,868	32.0%	35,554	18,827	88.8%	23,933
CGF	53,230	47,988	10.9%	42,682	24.7%	47,693	39,184	21.7%	40,654
CGB	219,992	247,399	-11.1%	104,872	109.8%	159,554	177,373	-10.0%	143,964
LGB	320	619	-48.3%	149	114.8%	230	545	-57.8%	237
<b>Total</b>	<b>314,275</b>	<b>319,086</b>	<b>-1.5%</b>	<b>178,571</b>	<b>76.0%</b>	<b>243,031</b>	<b>235,929</b>	<b>3.0%</b>	<b>208,788</b>
<b>Bond Options - OGB</b>	<b>23</b>	<b>25</b>	<b>-8.0%</b>	<b>0</b>		<b>11</b>	<b>12</b>	<b>-8.3%</b>	<b>11</b>
<b>Index Futures</b>									
SXF	26,776	23,420	14.3%	20,838	28.5%	23,659	24,881	-4.9%	33,368
SXM	35	24	45.8%	25	40.0%	30	22	36.4%	37
TRF	0	0		0		0	0		38
Sectoral	7	263	-97.3%	0		4	462	-99.1%	79
Other	293	0		38	671.1%	159	22	622.7%	69
<b>Total</b>	<b>27,111</b>	<b>23,707</b>	<b>14.4%</b>	<b>20,901</b>	<b>29.7%</b>	<b>23,852</b>	<b>25,387</b>	<b>-6.0%</b>	<b>33,591</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	0	0		0		0	0		0
SXV	0	0		0		0	0		0
<b>Total</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Options</b>	<b>80,330</b>	<b>41,595</b>	<b>93.1%</b>	<b>50,083</b>	<b>60.4%</b>	<b>64,451</b>	<b>41,389</b>	<b>55.7%</b>	<b>64,220</b>
<b>Share Futures</b>	<b>46,635</b>	<b>116,960</b>	<b>-60.1%</b>	<b>68,373</b>	<b>-31.8%</b>	<b>58,048</b>	<b>89,282</b>	<b>-35.0%</b>	<b>66,912</b>
<b>Equity Options</b>	<b>165,091</b>	<b>149,652</b>	<b>10.3%</b>	<b>175,241</b>	<b>-5.8%</b>	<b>170,420</b>	<b>158,047</b>	<b>7.8%</b>	<b>158,992</b>
<b>Currency Options - USX</b>	<b>30</b>	<b>153</b>	<b>-80.4%</b>	<b>18</b>	<b>66.7%</b>	<b>24</b>	<b>284</b>	<b>-91.5%</b>	<b>146</b>
<b>Total Futures</b>	<b>508,533</b>	<b>534,419</b>	<b>-4.8%</b>	<b>360,955</b>	<b>40.9%</b>	<b>431,058</b>	<b>428,442</b>	<b>0.6%</b>	<b>380,220</b>
<b>Total Options</b>	<b>245,655</b>	<b>193,876</b>	<b>26.7%</b>	<b>225,437</b>	<b>9.0%</b>	<b>235,042</b>	<b>201,278</b>	<b>16.8%</b>	<b>223,830</b>
<b>GRAND TOTAL</b>	<b>754,188</b>	<b>728,295</b>	<b>3.6%</b>	<b>586,392</b>	<b>28.6%</b>	<b>666,100</b>	<b>629,720</b>	<b>5.8%</b>	<b>604,050</b>

# Listed Products

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## 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/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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