

MONTRÉAL EXCHANGE

Statistics

Sep 2023

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS	
	Sep 2023	Sep 2022	% CHG	Aug 2023	% CHG	2023	2022	% CHG	Total 2022	Sep 2023	Sep 2022	% CHG	Aug 2023	% CHG	Sep 2023	YTD 2023	
Short-Term Interest Rate Futures																	
BAX	1,232,331	1,504,683	-18.1%	1,285,126	-4.1%	15,830,127	12,483,894	26.8%	17,192,134	581,185	703,864	-17.4%	644,166	-9.8%	228,744	2,903,633	
CRA	1,026,036	58,483	1654.4%	879,567	16.7%	4,486,500	210,697	2029.4%	398,371	566,647	27,485	1961.7%	494,718	14.5%	143,841	541,101	
COA	869	0		455	91.0%	6,676	0		0	851	0		652	30.5%	9	80	
Total	2,259,236	1,563,166	44.5%	2,165,148	4.3%	20,323,303	12,694,591	60.1%	17,590,505	1,148,683	731,349	57.1%	1,139,536	0.8%	372,594	3,444,814	
Short-Term Interest Rate Options - OBX	0	6,250	-100.0%	0		41,930	112,121	-62.6%	114,416	15,900	68,870	-76.9%	19,670	-19.2%	0	99	
Bond Futures																	
CGZ	801,687	502,678	59.5%	1,123,799	-28.7%	7,706,926	4,084,181	88.7%	5,935,418	100,986	47,267	113.7%	87,922	14.9%	81,260	792,214	
CGF	824,804	852,331	-3.2%	1,175,472	-29.8%	8,806,757	7,562,009	16.5%	10,082,189	136,140	99,159	37.3%	101,620	34.0%	200,073	2,000,668	
CGB	2,165,790	2,731,675	-20.7%	3,597,569	-39.8%	25,584,157	27,737,464	-7.8%	35,702,963	514,781	569,276	-9.6%	451,329	14.1%	929,471	10,369,963	
LGB	5,383	1,267	324.9%	3,969	35.6%	41,691	50,140	-16.9%	58,842	698	772	-9.6%	1,680	-58.5%	915	5,305	
Total	3,797,664	4,087,951	-7.1%	5,900,809	-35.6%	42,139,531	39,433,794	6.9%	51,779,412	752,605	716,474	5.0%	642,551	17.1%	1,211,719	13,168,150	
Bond Options - OGB	343	115	198.3%	650	-47.2%	2,845	2,062	38.0%	2,836	993	740	34.2%	650	52.8%	2	18	
Index Futures																	
SXF	1,210,428	1,250,525	-3.2%	463,021	161.4%	6,281,611	6,324,844	-0.7%	8,342,101	295,197	319,238	-7.5%	302,708	-2.5%	705,941	4,332,027	
SXM	1,092	1,372	-20.4%	436	150.5%	6,704	6,916	-3.1%	9,325	292	368	-20.7%	429	-31.9%	281	2,517	
TRF	7,100	2,800	153.6%	0		21,300	2,850	647.4%	9,450	3,550	1,800	97.2%	3,550	0.0%	2	6	
Sectoral	1,282	580	121.0%	0		3,796	18,870	-79.9%	19,753	741	290	155.5%	741	0.0%	6	22	
Other	1,435	3,027	-52.6%	1,701	-15.6%	30,705	6,777	353.1%	17,198	43,475	10,147	328.5%	42,595	2.1%	9	146	
Total	1,221,337	1,258,304	-2.9%	465,158	162.6%	6,344,116	6,360,257	-0.3%	8,397,827	343,255	331,843	3.4%	350,023	-1.9%	706,239	4,334,718	
Index Options																	
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	
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	1,372,621	1,236,515	11.0%	1,263,020	8.7%	13,574,031	11,342,035	19.7%	16,055,011	6,372,288	4,514,841	41.1%	6,536,112	-2.5%	5,805	52,055	
Share Futures	1,274,880	1,036,500	23.0%	778,820	63.7%	12,629,534	13,990,070	-9.7%	16,728,100	842,300	768,450	9.6%	355,350	137.0%	152	1,420	
Equity Options	4,119,055	3,488,070	18.1%	4,194,222	-1.8%	31,822,948	28,824,317	10.4%	39,748,008	6,460,344	6,594,520	-2.0%	6,491,257	-0.5%	116,103	1,121,018	
Currency Options - USX	923	4,797	-80.8%	2,211	-58.3%	7,465	32,397	-77.0%	36,580	2,801	5,748	-51.3%	3,379	-17.1%	29	305	
Total Futures	8,553,117	7,945,921	7.6%	9,309,935	-8.1%	81,436,484	72,478,712	12.4%	94,495,844	3,086,843	2,548,116	21.1%	2,487,460	24.1%	2,290,704	20,949,102	
Total Options	5,492,942	4,735,747	16.0%	5,460,103	0.6%	45,449,219	40,312,932	12.7%	55,956,851	12,852,326	11,197,539	14.8%	13,051,068	-1.5%	121,939	1,173,495	
GRAND TOTAL	14,046,059	12,681,668	10.8%	14,770,038	-4.9%	126,885,703	112,791,644	12.5%	150,452,695	15,939,169	13,745,655	16.0%	15,538,528	2.6%	2,412,643	22,122,597	

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2023	Sep 2022	% CHG	Aug 2023	% CHG	2023	2022	% CHG	Total 2022
Short-Term Interest Rate Futures									
BAX	61,616	75,234	-18.1%	58,414	5.5%	84,203	66,759	26.1%	69,323
CRA	51,301	2,924	1654.5%	39,980	28.3%	23,864	1,127	2017.5%	1,606
COA	43	0		20	115.0%	36	0		0
Total	112,960	78,158	44.5%	98,414	14.8%	108,103	67,886	59.2%	70,929
Short-Term Interest Rate Options - OBX	0	312	-100.0%	0		223	600	-62.8%	461
Bond Futures									
CGZ	40,084	25,133	59.5%	51,081	-21.5%	40,994	21,841	87.7%	23,933
CGF	41,240	42,616	-3.2%	53,430	-22.8%	46,844	40,439	15.8%	40,654
CGB	108,289	136,583	-20.7%	163,525	-33.8%	136,086	148,329	-8.3%	143,964
LGB	269	63	327.0%	180	49.4%	222	268	-17.2%	237
Total	189,882	204,395	-7.1%	268,216	-29.2%	224,146	210,877	6.3%	208,788
Bond Options - OGB	17	5	240.0%	29	-41.4%	15	11	36.4%	11
Index Futures									
SXF	60,521	59,548	1.6%	21,046	187.6%	33,413	33,643	-0.7%	33,368
SXM	54	65	-16.9%	19	184.2%	36	37	-2.7%	37
TRF	355	133	166.9%	0		113	15	653.3%	38
Sectoral	64	27	137.0%	0		20	100	-80.0%	79
Other	71	144	-50.7%	77	-7.8%	163	36	352.8%	69
Total	61,065	59,917	1.9%	21,142	188.8%	33,745	33,831	-0.3%	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	68,631	58,881	16.6%	57,410	19.5%	72,202	60,330	19.7%	64,220
Share Futures	63,744	49,357	29.1%	35,400	80.1%	67,178	74,415	-9.7%	66,912
Equity Options	205,952	166,098	24.0%	190,646	8.0%	169,271	153,321	10.4%	158,992
Currency Options - USX	46	228	-79.8%	100	-54.0%	40	172	-76.7%	146
Total Futures	427,651	391,827	9.1%	423,172	1.1%	433,172	387,009	11.9%	380,220
Total Options	274,646	225,524	21.8%	248,185	10.7%	241,751	214,434	12.7%	223,830
GRAND TOTAL	702,297	617,351	13.8%	671,357	4.6%	674,923	601,443	12.2%	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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