

MONTRÉAL EXCHANGE

Statistics



Jul 2021

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST				TRANSACTIONS			
	Jul 2021	Jul 2020	% CHG	Jun 2021	% CHG	2021	2020	% CHG	Total 2020	Jul 2021	Jul 2020	% CHG	Jun 2021	% CHG	Jul 2021	YTD 2021
Short-Term Interest Rate Futures																
BAX	2,349,278	948,567	147.7%	2,695,850	-12.9%	16,135,878	15,565,781	3.7%	23,026,123	1,231,277	983,494	25.2%	1,346,180	-8.5%	159,627	965,601
CRA	1,158	216	436.1%	5,331	-78.3%	16,641	2,808	492.6%	13,077	4,586	2,595	76.7%	4,186	9.6%	20	455
Total	2,350,436	948,783	147.7%	2,701,181	-13.0%	16,152,519	15,568,589	3.8%	23,039,200	1,235,863	986,089	25.3%	1,350,366	-8.5%	159,647	966,056
Short-Term Interest Rate Options - OBX	45,500	18,052	152.0%	10,000	355.0%	173,626	593,720	-70.8%	714,811	104,777	112,025	-6.5%	78,902	32.8%	32	206
Bond Futures																
CGZ	126,652	0		129,138	-1.9%	1,137,949	0		97,912	46,665	0		35,652	30.9%	4,652	22,827
CGF	621,476	291,098	113.5%	612,504	1.5%	4,312,638	3,317,868	30.0%	5,471,435	91,705	59,656	53.7%	98,323	-6.7%	100,776	726,106
CGB	2,058,024	1,789,936	15.0%	2,274,302	-9.5%	20,878,945	18,665,966	11.9%	32,067,944	661,391	606,637	9.0%	673,731	-1.8%	892,320	7,091,849
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	2,806,152	2,081,034	34.8%	3,015,944	-7.0%	26,329,532	21,983,834	19.8%	37,637,291	799,761	666,293	20.0%	807,706	-1.0%	997,748	7,840,782
Bond Options - OGB	121	1,318	-90.8%	74	63.5%	3,159	22,736	-86.1%	26,740	627	3,585	-82.5%	506	23.9%	1	13
Index Futures																
SXF	400,986	372,897	7.5%	1,013,529	-60.4%	3,969,605	5,004,956	-20.7%	8,177,610	292,490	294,185	-0.6%	286,267	2.2%	353,992	2,541,429
SXM	470	277	69.7%	1,134	-58.6%	4,618	10,242	-54.9%	13,344	336	567	-40.7%	391	-14.1%	245	1,643
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	125	0		0		5,826	0		0	5,440	0		5,390	0.9%	7	118
SMJ	0	0		0		0	19	-100.0%	19	0	0		0		0	0
SCF	0	0		3	-100.0%	5	21	-76.2%	21	1	0		1	0.0%	0	3
SXA	0	0		0		0	0		0	0	0		0		0	0
SXB	0	0		0		0	0		0	0	0		0		0	0
SXH	0	0		0		0	0		0	0	0		0		0	0
SXY	0	0		0		0	0		0	0	0		0		0	0
SXK	0	0		0		35,000	10,000	250.0%	59,000	0	10,143	-100.0%	0		0	8
SXU	0	0		0		0	0		0	0	0		0		0	0
Total	401,581	373,174	7.6%	1,014,666	-60.4%	4,015,054	5,025,238	-20.1%	8,249,994	298,267	304,895	-2.2%	292,049	2.1%	354,244	2,543,201
Index Options																
SXJ	0	0		0		0	0		340	0	0		0		0	0
SXO	0	0		0		0	4,836	-100.0%	30,476	12,820	0		12,820	0.0%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	0	0		0		0	4,836	-100.0%	30,816	12,820	0		12,820	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	895,580	795,094	12.6%	837,077	7.0%	6,813,145	5,761,520	18.3%	9,359,748	2,186,872	1,551,991	40.9%	1,930,550	13.3%	4,934	47,413
Share Futures	1,121,060	857,223	30.8%	2,444,100	-54.1%	12,125,884	9,277,777	30.7%	11,707,465	338,035	352,221	-4.0%	748,825	-54.9%	106	924
Equity Options	2,518,415	1,741,029	44.7%	3,026,840	-16.8%	18,662,605	14,822,164	25.9%	25,059,590	4,708,295	3,697,237	27.3%	4,812,611	-2.2%	119,540	1,141,358
Currency Options - USX	459	245	87.3%	3,506	-86.9%	12,593	13,541	-7.0%	24,460	1,510	1,813	-16.7%	2,278	-33.7%	21	246
Total Futures	6,679,229	4,260,214	56.8%	9,175,891	-27.2%	58,622,989	51,855,438	13.1%	80,633,950	2,671,926	2,309,498	15.7%	3,198,946	-16.5%	1,511,745	11,350,963
Total Options	3,460,075	2,555,738	35.4%	3,877,497	-10.8%	25,665,128	21,218,517	21.0%	35,216,165	7,014,901	5,366,651	30.7%	6,837,667	2.6%	124,528	1,189,236
GRAND TOTAL	10,139,304	6,815,952	48.8%	13,053,388	-22.3%	84,288,117	73,073,955	15.3%	115,850,115	9,686,827	7,676,149	26.2%	10,036,613	-3.5%	1,636,273	12,540,199

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2021	Jul 2020	% CHG	Jun 2021	% CHG	2021	2020	% CHG	Total 2020
Short-Term Interest Rate Futures									
BAX	111,870	43,116	159.5%	122,538	-8.7%	110,520	105,174	5.1%	91,738
CRA	55	9	511.1%	242	-77.3%	114	19	500.0%	52
Total	111,925	43,125	159.5%	122,780	-8.8%	110,634	105,193	5.2%	91,790
Short-Term Interest Rate Options - OBX	2,166	820	164.1%	454	377.1%	1,189	4,012	-70.4%	2,848
Bond Futures									
CGZ	6,031	0		5,869	2.8%	7,794	0		390
CGF	29,594	13,231	123.7%	27,841	6.3%	29,539	22,418	31.8%	21,799
CGB	98,001	81,360	20.5%	103,377	-5.2%	143,006	126,121	13.4%	127,761
LGB	0	0		0		0	0		0
Total	133,626	94,591	41.3%	137,087	-2.5%	180,339	148,539	21.4%	149,950
Bond Options - OGB	5	59	-91.5%	3	66.7%	22	154	-85.7%	107
Index Futures									
SXF	19,094	16,949	12.7%	46,069	-58.6%	27,189	33,817	-19.6%	32,451
SXM	22	12	83.3%	51	-56.9%	32	69	-53.6%	53
SEG	0	0		0		0	0		0
SDV	5	0		0		40	0		0
SMJ	0	0		0		0	0		0
SCF	0	0		0		0	0		0
SXA	0	0		0		0	0		0
SXB	0	0		0		0	0		0
SXH	0	0		0		0	0		0
SXY	0	0		0		0	0		0
SXK	0	0		0		240	68	252.9%	234
SXU	0	0		0		0	0		0
Total	19,121	16,961	12.7%	46,120	-58.5%	27,501	33,954	-19.0%	32,738
Index Options									
SXJ	0	0		0		0	0		1
SXO	0	0		0		0	33	-100.0%	121
SXV	0	0		0		0	0		0
Total	0	0		0		0	33	-100.0%	122
ETF Futures	0	0		0		0	0		0
ETF Options	42,646	36,140	18.0%	38,048	12.1%	46,665	38,929	19.9%	37,142
Share Futures	53,383	38,964	37.0%	111,095	-51.9%	83,054	62,688	32.5%	46,458
Equity Options	119,924	79,137	51.5%	137,583	-12.8%	127,826	100,150	27.6%	99,443
Currency Options - USX	21	11	90.9%	159	-86.8%	86	91	-5.5%	97
Total Futures	318,055	193,641	64.2%	417,082	-23.7%	401,528	350,374	14.6%	320,936
Total Options	164,762	116,167	41.8%	176,247	-6.5%	175,788	143,369	22.6%	139,759
GRAND TOTAL	482,817	309,808	55.8%	593,329	-18.6%	577,316	493,743	16.9%	460,695

Listed Products

SHORT-TERM INTEREST RATE DERIVATIVES

BAX — Three-Month Canadian Bankers' Acceptance Futures

CRA — Three-Month CORRA Futures (CRA)

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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