

MONTRÉAL EXCHANGE

Statistics

Jul 2022

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jul 2022	Jul 2021	% CHG	Jun 2022	% CHG	2022	2021	% CHG	Total 2021	Jul 2022	Jul 2021	% CHG	Jun 2022	% CHG	Jul 2022	YTD 2022
Short-Term Interest Rate Futures																
BAX	1,198,431	2,349,278	-49.0%	1,618,137	-25.9%	9,858,678	16,135,878	-38.9%	27,825,156	781,891	1,231,277	-36.5%	732,634	6.7%	233,494	1,496,054
CRA	37,862	1,158	3169.6%	50,514	-25.0%	107,520	16,641	546.1%	22,315	15,388	4,586	235.5%	13,027	18.1%	4,144	8,565
Total	1,236,293	2,350,436	-47.4%	1,668,651	-25.9%	9,966,198	16,152,519	-38.3%	27,847,471	797,279	1,235,863	-35.5%	745,661	6.9%	237,638	1,504,619
Short-Term Interest Rate Options - OBX	1,000	45,500	-97.8%	5,000	-80.0%	104,121	173,626	-40.0%	354,857	92,390	104,777	-11.8%	95,765	-3.5%	6	181
Bond Futures																
CGZ	476,313	126,652	276.1%	584,604	-18.5%	3,049,577	1,137,949	168.0%	2,635,462	60,731	46,665	30.1%	58,754	3.4%	29,371	169,438
CGF	619,640	621,476	-0.3%	847,899	-26.9%	5,703,925	4,312,638	32.3%	7,931,640	100,930	91,705	10.1%	99,249	1.7%	121,010	1,023,051
CGB	2,322,693	2,058,024	12.9%	2,804,287	-17.2%	20,819,552	20,878,945	-0.3%	36,384,387	581,657	661,391	-12.1%	565,575	2.8%	1,011,801	7,543,040
LGB	1,161	0		2,457	-52.7%	45,856	0		9,742	773	0		545	41.8%	212	5,892
Total	3,419,807	2,806,152	21.9%	4,239,247	-19.3%	29,618,910	26,329,532	12.5%	46,961,231	744,091	799,761	-7.0%	724,123	2.8%	1,162,394	8,741,421
Bond Options - OGB	80	121	-33.9%	258	-69.0%	1,322	3,159	-58.2%	4,965	835	627	33.2%	755	10.6%	1	8
Index Futures																
SXF	404,743	400,986	0.9%	1,275,595	-68.3%	4,677,940	3,969,605	17.8%	7,328,978	315,627	292,490	7.9%	311,595	1.3%	362,433	3,362,786
SXM	932	470	98.3%	1,522	-38.8%	5,045	4,618	9.2%	8,590	321	336	-4.5%	423	-24.1%	326	1,700
TRF	0	0		20	-100.0%	50	0		0	10	0		10	0.0%	0	4
Sectoral	290	0		0		18,290	35,000	-47.7%	35,000	290	0		0		2	7
Other	700	125	460.0%	897	-22.0%	3,750	5,831	-35.7%	10,469	7,147	5,441	31.4%	6,447	10.9%	6	62
Total	406,665	401,581	1.3%	1,278,034	-68.2%	4,705,075	4,015,054	17.2%	7,383,037	323,395	298,267	8.4%	318,475	1.5%	362,767	3,364,559
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	0	0		0		0	0		0	12,820	12,820	0.0%	12,820	0.0%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	0	0		0		0	0		0	12,820	12,820	0.0%	12,820	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	1,962,491	895,580	119.1%	1,684,815	16.5%	8,536,874	6,813,145	25.3%	11,265,989	4,626,534	2,186,872	111.6%	3,929,617	17.7%	6,391	50,485
Share Futures	1,268,800	1,121,060	13.2%	1,693,900	-25.1%	11,541,100	12,125,884	-4.8%	22,359,988	574,400	338,035	69.9%	754,500	-23.9%	100	827
Equity Options	2,680,280	2,518,415	6.4%	3,097,767	-13.5%	22,242,314	18,662,605	19.2%	33,798,388	6,375,533	4,708,295	35.4%	5,950,684	7.1%	111,695	1,043,268
Currency Options - USX	1,904	459	314.8%	1,975	-3.6%	25,851	12,593	105.3%	16,725	4,718	1,510	212.5%	3,482	35.5%	28	378
Total Futures	6,331,565	6,679,229	-5.2%	8,879,832	-28.7%	55,831,283	58,622,989	-4.8%	104,551,727	2,439,165	2,671,926	-8.7%	2,542,759	-4.1%	1,762,899	13,611,426
Total Options	4,645,755	3,460,075	34.3%	4,789,815	-3.0%	30,910,482	25,665,128	20.4%	45,440,924	11,112,830	7,014,901	58.4%	9,993,123	11.2%	118,121	1,094,320
GRAND TOTAL	10,977,320	10,139,304	8.3%	13,669,647	-19.7%	86,741,765	84,288,117	2.9%	149,992,651	13,551,995	9,686,827	39.9%	12,535,882	8.1%	1,881,020	14,705,746

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2022	Jul 2021	% CHG	Jun 2022	% CHG	2022	2021	% CHG	Total 2021
Short-Term Interest Rate Futures									
BAX	59,921	111,870	-46.4%	73,551	-18.5%	67,991	110,520	-38.5%	111,748
CRA	1,893	55	3341.8%	2,296	-17.6%	742	114	550.9%	90
Total	61,814	111,925	-44.8%	75,847	-18.5%	68,733	110,634	-37.9%	111,838
Short-Term Interest Rate Options - OBX									
	50	2,166	-97.7%	227	-78.0%	718	1,189	-39.6%	1,425
Bond Futures									
CGZ	23,815	6,031	294.9%	26,572	-10.4%	21,032	7,794	169.8%	10,584
CGF	30,982	29,594	4.7%	38,540	-19.6%	39,337	29,539	33.2%	31,854
CGB	116,134	98,001	18.5%	127,467	-8.9%	143,583	143,006	0.4%	146,122
LGB	58	0		111	-47.7%	316	0		39
Total	170,989	133,626	28.0%	192,690	-11.3%	204,268	180,339	13.3%	188,599
Bond Options - OGB									
	4	5	-20.0%	11	-63.6%	9	22	-59.1%	20
Index Futures									
SXF	20,237	19,094	6.0%	57,981	-65.1%	32,262	27,189	18.7%	29,199
SXM	46	22	109.1%	69	-33.3%	35	32	9.4%	34
TRF	0	0		0		0	0		0
Sectoral	14	0		0		126	240	-47.5%	139
Other	35	5	600.0%	40	-12.5%	26	40	-35.0%	42
Total	20,332	19,121	6.3%	58,090	-65.0%	32,449	27,501	18.0%	29,414
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									
	98,124	42,646	130.1%	76,582	28.1%	58,875	46,665	26.2%	44,884
Share Futures									
	63,440	53,383	18.8%	76,995	-17.6%	79,594	83,054	-4.2%	89,084
Equity Options									
	134,014	119,924	11.7%	140,807	-4.8%	153,395	127,826	20.0%	134,655
Currency Options - USX									
	95	21	352.4%	89	6.7%	178	86	107.0%	67
Total Futures									
	316,575	318,055	-0.5%	403,622	-21.6%	385,044	401,528	-4.1%	418,935
Total Options									
	232,287	164,762	41.0%	217,716	6.7%	213,175	175,788	21.3%	181,051
GRAND TOTAL	548,862	482,817	13.7%	621,338	-11.7%	598,219	577,316	3.6%	599,986

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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