

MONTRÉAL EXCHANGE

# Statistics

Aug 2022

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Aug 2022	Aug 2021	% CHG	Jul 2022	% CHG	2022	2021	% CHG	Total 2021	Aug 2022	Aug 2021	% CHG	Jul 2022	% CHG	Aug 2022	YTD 2022
<b>Short-Term Interest Rate Futures</b>																
BAX	1,120,533	1,406,738	-20.3%	1,198,431	-6.5%	10,979,211	17,542,616	-37.4%	27,825,156	779,514	1,227,249	-36.5%	781,891	-0.3%	210,630	1,706,684
CRA	44,694	2,649	1587.2%	37,862	18.0%	152,214	19,290	689.1%	22,315	20,947	3,756	457.7%	15,388	36.1%	5,272	13,837
<b>Total</b>	<b>1,165,227</b>	<b>1,409,387</b>	<b>-17.3%</b>	<b>1,236,293</b>	<b>-5.7%</b>	<b>11,131,425</b>	<b>17,561,906</b>	<b>-36.6%</b>	<b>27,847,471</b>	<b>800,461</b>	<b>1,231,005</b>	<b>-35.0%</b>	<b>797,279</b>	<b>0.4%</b>	<b>215,902</b>	<b>1,720,521</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>1,750</b>	<b>31,600</b>	<b>-94.5%</b>	<b>1,000</b>	<b>75.0%</b>	<b>105,871</b>	<b>205,226</b>	<b>-48.4%</b>	<b>354,857</b>	<b>93,765</b>	<b>107,252</b>	<b>-12.6%</b>	<b>92,390</b>	<b>1.5%</b>	<b>4</b>	<b>185</b>
<b>Bond Futures</b>																
CGZ	531,926	158,150	236.3%	476,313	11.7%	3,581,503	1,296,099	176.3%	2,635,462	30,692	27,710	10.8%	60,731	-49.5%	31,457	200,895
CGF	1,005,753	699,633	43.8%	619,640	62.3%	6,709,678	5,012,271	33.9%	7,931,640	115,669	87,382	32.4%	100,930	14.6%	201,163	1,224,214
CGB	4,186,237	4,233,195	-1.1%	2,322,693	80.2%	25,005,789	25,112,140	-0.4%	36,384,387	569,956	683,034	-16.6%	581,657	-2.0%	1,274,315	8,817,355
LGB	3,017	0		1,161	159.9%	48,873	0		9,742	1,037	0		773	34.2%	545	6,437
<b>Total</b>	<b>5,726,933</b>	<b>5,090,978</b>	<b>12.5%</b>	<b>3,419,807</b>	<b>67.5%</b>	<b>35,345,843</b>	<b>31,420,510</b>	<b>12.5%</b>	<b>46,961,231</b>	<b>717,354</b>	<b>798,126</b>	<b>-10.1%</b>	<b>744,091</b>	<b>-3.6%</b>	<b>1,507,480</b>	<b>10,248,901</b>
<b>Bond Options - OGB</b>	<b>625</b>	<b>450</b>	<b>38.9%</b>	<b>80</b>	<b>681.2%</b>	<b>1,947</b>	<b>3,609</b>	<b>-46.1%</b>	<b>4,965</b>	<b>625</b>	<b>450</b>	<b>38.9%</b>	<b>835</b>	<b>-25.1%</b>	<b>3</b>	<b>11</b>
<b>Index Futures</b>																
SXF	396,379	320,548	23.7%	404,743	-2.1%	5,074,319	4,290,153	18.3%	7,328,978	314,898	293,120	7.4%	315,627	-0.2%	342,212	3,704,998
SXM	499	346	44.2%	932	-46.5%	5,544	4,964	11.7%	8,590	409	393	4.1%	321	27.4%	219	1,919
TRF	0	0		0		50	0		0	10	0		10	0.0%	0	4
Sectoral	0	0		290	-100.0%	18,290	35,000	-47.7%	35,000	290	0		290	0.0%	0	7
Other	0	75	-100.0%	700	-100.0%	3,750	5,906	-36.5%	10,469	7,147	5,441	31.4%	7,147	0.0%	0	62
<b>Total</b>	<b>396,878</b>	<b>320,969</b>	<b>23.6%</b>	<b>406,665</b>	<b>-2.4%</b>	<b>5,101,953</b>	<b>4,336,023</b>	<b>17.7%</b>	<b>7,383,037</b>	<b>322,754</b>	<b>298,954</b>	<b>8.0%</b>	<b>323,395</b>	<b>-0.2%</b>	<b>342,431</b>	<b>3,706,990</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	12,820	0.0%	12,820	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>12,820</b>	<b>12,820</b>	<b>0.0%</b>	<b>12,820</b>	<b>0.0%</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>1,568,646</b>	<b>842,447</b>	<b>86.2%</b>	<b>1,962,491</b>	<b>-20.1%</b>	<b>10,105,520</b>	<b>7,655,592</b>	<b>32.0%</b>	<b>11,265,989</b>	<b>4,561,527</b>	<b>2,318,486</b>	<b>96.7%</b>	<b>4,626,534</b>	<b>-1.4%</b>	<b>6,419</b>	<b>56,904</b>
<b>Share Futures</b>	<b>1,412,470</b>	<b>1,560,600</b>	<b>-9.5%</b>	<b>1,268,800</b>	<b>11.3%</b>	<b>12,953,570</b>	<b>13,686,484</b>	<b>-5.4%</b>	<b>22,359,988</b>	<b>639,100</b>	<b>639,975</b>	<b>-0.1%</b>	<b>574,400</b>	<b>11.3%</b>	<b>119</b>	<b>946</b>
<b>Equity Options</b>	<b>3,093,933</b>	<b>2,628,645</b>	<b>17.7%</b>	<b>2,680,280</b>	<b>15.4%</b>	<b>25,336,247</b>	<b>21,291,250</b>	<b>19.0%</b>	<b>33,798,388</b>	<b>6,466,591</b>	<b>5,136,596</b>	<b>25.9%</b>	<b>6,375,533</b>	<b>1.4%</b>	<b>134,835</b>	<b>1,178,103</b>
<b>Currency Options - USX</b>	<b>1,749</b>	<b>342</b>	<b>411.4%</b>	<b>1,904</b>	<b>-8.1%</b>	<b>27,600</b>	<b>12,935</b>	<b>113.4%</b>	<b>16,725</b>	<b>4,447</b>	<b>1,638</b>	<b>171.5%</b>	<b>4,718</b>	<b>-5.7%</b>	<b>49</b>	<b>427</b>
<b>Total Futures</b>	<b>8,701,508</b>	<b>8,381,934</b>	<b>3.8%</b>	<b>6,331,565</b>	<b>37.4%</b>	<b>64,532,791</b>	<b>67,004,923</b>	<b>-3.7%</b>	<b>104,551,727</b>	<b>2,479,669</b>	<b>2,968,060</b>	<b>-16.5%</b>	<b>2,439,165</b>	<b>1.7%</b>	<b>2,065,932</b>	<b>15,677,358</b>
<b>Total Options</b>	<b>4,666,703</b>	<b>3,503,484</b>	<b>33.2%</b>	<b>4,645,755</b>	<b>0.5%</b>	<b>35,577,185</b>	<b>29,168,612</b>	<b>22.0%</b>	<b>45,440,924</b>	<b>11,139,775</b>	<b>7,577,242</b>	<b>47.0%</b>	<b>11,112,630</b>	<b>0.2%</b>	<b>141,310</b>	<b>1,235,630</b>
<b>GRAND TOTAL</b>	<b>13,368,211</b>	<b>11,885,418</b>	<b>12.5%</b>	<b>10,977,320</b>	<b>21.8%</b>	<b>100,109,976</b>	<b>96,173,535</b>	<b>4.1%</b>	<b>149,992,651</b>	<b>13,619,444</b>	<b>10,545,302</b>	<b>29.2%</b>	<b>13,551,995</b>	<b>0.5%</b>	<b>2,207,242</b>	<b>16,912,988</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2022	Aug 2021	% CHG	Jul 2022	% CHG	2022	2021	% CHG	Total 2021
<b>Short-Term Interest Rate Futures</b>									
BAX	50,933	66,987	-24.0%	59,921	-15.0%	65,744	105,046	-37.4%	111,748
CRA	2,031	126	1511.9%	1,893	7.3%	911	116	685.3%	90
<b>Total</b>	<b>52,964</b>	<b>67,113</b>	<b>-21.1%</b>	<b>61,814</b>	<b>-14.3%</b>	<b>66,655</b>	<b>105,162</b>	<b>-36.6%</b>	<b>111,838</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>79</b>	<b>1,504</b>	<b>-94.7%</b>	<b>50</b>	<b>58.0%</b>	<b>634</b>	<b>1,229</b>	<b>-48.4%</b>	<b>1,425</b>
<b>Bond Futures</b>									
CGZ	24,178	7,530	221.1%	23,815	1.5%	21,446	7,761	176.3%	10,584
CGF	45,716	33,315	37.2%	30,982	47.6%	40,178	30,014	33.9%	31,854
CGB	190,283	201,580	-5.6%	116,134	63.8%	149,735	150,372	-0.4%	146,122
LGB	137	0		58	136.2%	293	0		39
<b>Total</b>	<b>260,314</b>	<b>242,425</b>	<b>7.4%</b>	<b>170,989</b>	<b>52.2%</b>	<b>211,652</b>	<b>188,147</b>	<b>12.5%</b>	<b>188,599</b>
<b>Bond Options - OGB</b>									
	<b>28</b>	<b>21</b>	<b>33.3%</b>	<b>4</b>	<b>600.0%</b>	<b>12</b>	<b>22</b>	<b>-45.5%</b>	<b>20</b>
<b>Index Futures</b>									
SXF	18,017	15,264	18.0%	20,237	-11.0%	30,385	25,690	18.3%	29,199
SXM	22	16	37.5%	46	-52.2%	33	30	10.0%	34
TRF	0	0		0		0	0		0
Sectoral	0	0		14	-100.0%	110	210	-47.6%	139
Other	0	3	-100.0%	35	-100.0%	22	35	-37.1%	42
<b>Total</b>	<b>18,039</b>	<b>15,283</b>	<b>18.0%</b>	<b>20,332</b>	<b>-11.3%</b>	<b>30,550</b>	<b>25,965</b>	<b>17.7%</b>	<b>29,414</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>71,302</b>	<b>40,116</b>	<b>77.7%</b>	<b>98,124</b>	<b>-27.3%</b>	<b>60,512</b>	<b>45,842</b>	<b>32.0%</b>	<b>44,884</b>
<b>Share Futures</b>									
	<b>64,203</b>	<b>74,314</b>	<b>-13.6%</b>	<b>63,440</b>	<b>1.2%</b>	<b>77,566</b>	<b>81,955</b>	<b>-5.4%</b>	<b>89,084</b>
<b>Equity Options</b>									
	<b>140,633</b>	<b>125,173</b>	<b>12.4%</b>	<b>134,014</b>	<b>4.9%</b>	<b>151,714</b>	<b>127,493</b>	<b>19.0%</b>	<b>134,655</b>
<b>Currency Options - USX</b>									
	<b>79</b>	<b>16</b>	<b>393.8%</b>	<b>95</b>	<b>-16.8%</b>	<b>165</b>	<b>77</b>	<b>114.3%</b>	<b>67</b>
<b>Total Futures</b>									
	<b>395,520</b>	<b>399,135</b>	<b>-0.9%</b>	<b>316,575</b>	<b>24.9%</b>	<b>386,423</b>	<b>401,229</b>	<b>-3.7%</b>	<b>418,935</b>
<b>Total Options</b>									
	<b>212,121</b>	<b>166,830</b>	<b>27.1%</b>	<b>232,287</b>	<b>-8.7%</b>	<b>213,037</b>	<b>174,663</b>	<b>22.0%</b>	<b>181,051</b>
<b>GRAND TOTAL</b>	<b>607,641</b>	<b>565,965</b>	<b>7.4%</b>	<b>548,862</b>	<b>10.7%</b>	<b>599,460</b>	<b>575,892</b>	<b>4.1%</b>	<b>599,986</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)

**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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