

MONTRÉAL EXCHANGE

Statistics



Aug 2021

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Aug 2021	Aug 2020	% CHG	Jul 2021	% CHG	2021	2020	% CHG	Total 2020	Aug 2021	Aug 2020	% CHG	Jul 2021	% CHG	Aug 2021	YTD 2021
Short-Term Interest Rate Futures																
BAX	1,406,738	1,272,762	10.5%	2,349,278	-40.1%	17,542,616	16,838,543	4.2%	23,026,123	1,227,249	1,045,645	17.4%	1,231,277	-0.3%	90,941	1,056,542
CRA	2,649	1,392	90.3%	1,158	128.8%	19,290	4,200	359.3%	13,077	3,756	3,274	14.7%	4,586	-18.1%	30	485
Total	1,409,387	1,274,154	10.6%	2,350,436	-40.0%	17,561,906	16,842,743	4.3%	23,039,200	1,231,005	1,048,919	17.4%	1,235,863	-0.4%	90,971	1,057,027
Short-Term Interest Rate Options - OBX	31,600	16,628	90.0%	45,500	-30.5%	205,226	610,348	-66.4%	714,811	107,252	109,832	-2.3%	104,777	2.4%	21	227
Bond Futures																
CGZ	158,150	0		126,652	24.9%	1,296,099	0		97,912	27,710	0	46,665	-40.6%	5,823	28,650	
CGF	699,633	440,451	58.8%	621,476	12.6%	5,012,271	3,758,319	33.4%	5,471,435	87,382	56,116	55.7%	91,705	-4.7%	101,902	828,008
CGB	4,233,195	3,427,524	23.5%	2,058,024	105.7%	25,112,140	22,093,490	13.7%	32,067,944	683,034	573,366	19.1%	661,391	3.3%	1,025,177	8,117,026
LGB	0	0		0		0	0		0	0	0	0	0		0	0
Total	5,090,978	3,867,975	31.6%	2,806,152	81.4%	31,420,510	25,851,809	21.5%	37,637,291	798,126	629,482	26.8%	799,761	-0.2%	1,132,902	8,973,684
Bond Options - OGB	450	3,222	-86.0%	121	271.9%	3,609	25,958	-86.1%	26,740	450	3,222	-86.0%	627	-28.2%	2	15
Index Futures																
SXF	320,548	289,677	10.7%	400,986	-20.1%	4,290,153	5,294,633	-19.0%	8,177,610	293,120	299,595	-2.2%	292,490	0.2%	279,804	2,821,233
SXM	346	326	6.1%	470	-26.4%	4,964	10,568	-53.0%	13,344	393	563	-30.2%	336	17.0%	187	1,830
SEG	0	0		0		0	0		0	0	0	0	0		0	0
SDV	75	0		125	-40.0%	5,901	0		0	5,440	0	5,440	0.0%	3	121	
SMJ	0	0		0		0	19	-100.0%	19	0	0	0	0		0	0
SCF	0	0		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	0
SXB	0	0		0		0	0		0	0	0	0	0		0	0
SXH	0	0		0		0	0		0	0	0	0	0		0	0
SXY	0	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	0
Total	320,969	290,003	10.7%	401,581	-20.1%	4,336,023	5,315,241	-18.4%	8,249,994	298,954	310,301	-3.7%	298,267	0.2%	279,994	2,823,195
Index Options																
SXJ	0	340	-100.0%	0		0	340	-100.0%	340	0	340	-100.0%	0		0	0
SXO	0	0		0		0	4,836	-100.0%	30,476	12,820	0	12,820	0.0%	0	0	0
SXV	0	0		0		0	0		0	0	0	0		0	0	
Total	0	340	-100.0%	0		0	5,176	-100.0%	30,816	12,820	340	3670.6%	12,820	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	842,447	529,267	59.2%	895,580	-5.9%	7,655,592	6,290,787	21.7%	9,359,748	2,318,486	1,549,887	49.6%	2,186,872	6.0%	6,569	53,982
Share Futures	1,560,600	365,552	326.9%	1,121,060	39.2%	13,686,484	9,643,329	41.9%	11,707,465	639,975	242,230	164.2%	338,035	89.3%	93	1,017
Equity Options	2,628,645	1,574,856	66.9%	2,518,415	4.4%	21,291,250	16,397,020	29.8%	25,059,590	5,136,596	3,739,394	37.4%	4,708,295	9.1%	121,049	1,262,407
Currency Options - USX	342	619	-44.7%	459	-25.5%	12,935	14,160	-8.7%	24,460	1,638	1,794	-8.7%	1,510	8.5%	18	264
Total Futures	8,381,934	5,797,684	44.6%	6,679,229	25.5%	67,004,923	57,653,122	16.2%	80,633,950	2,968,060	2,230,932	33.0%	2,671,926	11.1%	1,503,960	12,854,923
Total Options	3,503,484	2,124,932	64.9%	3,460,075	1.3%	29,168,612	23,343,449	25.0%	35,216,165	7,577,242	5,404,469	40.2%	7,014,901	8.0%	127,659	1,316,895
GRAND TOTAL	11,885,418	7,922,616	50.0%	10,139,304	17.2%	96,173,535	80,996,571	18.7%	115,850,115	10,545,302	7,635,401	38.1%	9,686,827	8.9%	1,631,619	14,171,818

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2021	Aug 2020	% CHG	Jul 2021	% CHG	2021	2020	% CHG	Total 2020
Short-Term Interest Rate Futures									
BAX	66,987	63,638	5.3%	111,870	-40.1%	105,046	100,229	4.8%	91,738
CRA	126	69	82.6%	55	129.1%	116	25	364.0%	52
Total	67,113	63,707	5.3%	111,925	-40.0%	105,162	100,254	4.9%	91,790
Short-Term Interest Rate Options - OBX	1,504	831	81.0%	2,166	-30.6%	1,229	3,633	-66.2%	2,848
Bond Futures									
CGZ	7,530	0		6,031	24.9%	7,761	0		390
CGF	33,315	22,022	51.3%	29,594	12.6%	30,014	22,371	34.2%	21,799
CGB	201,580	171,376	17.6%	98,001	105.7%	150,372	131,509	14.3%	127,761
LGB	0	0		0		0	0		0
Total	242,425	193,398	25.4%	133,626	81.4%	188,147	153,880	22.3%	149,950
Bond Options - OGB	21	161	-87.0%	5	320.0%	22	155	-85.8%	107
Index Futures									
SXF	15,264	14,483	5.4%	19,094	-20.1%	25,690	31,516	-18.5%	32,451
SXM	16	16	0.0%	22	-27.3%	30	63	-52.4%	53
SEG	0	0		0		0	0		0
SDV	3	0		5	-40.0%	35	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		210	60	250.0%	234
SXU	0	0		0		0	0		0
Total	15,283	14,499	5.4%	19,121	-20.1%	25,965	31,639	-17.9%	32,738
Index Options									
SXJ	0	17	-100.0%	0		0	2	-100.0%	1
SXO	0	0		0		0	29	-100.0%	121
SXV	0	0		0		0	0		0
Total	0	17	-100.0%	0		0	31	-100.0%	122
ETF Futures	0	0		0		0	0		0
ETF Options	40,116	26,463	51.6%	42,646	-5.9%	45,842	37,445	22.4%	37,142
Share Futures	74,314	18,277	306.6%	53,383	39.2%	81,955	57,401	42.8%	46,458
Equity Options	125,173	78,742	59.0%	119,924	4.4%	127,493	97,601	30.6%	99,443
Currency Options - USX	16	30	-46.7%	21	-23.8%	77	84	-8.3%	97
Total Futures	399,135	289,881	37.7%	318,055	25.5%	401,229	343,174	16.9%	320,936
Total Options	166,830	106,244	57.0%	164,762	1.3%	174,663	138,949	25.7%	139,759
GRAND TOTAL	565,965	396,125	42.9%	482,817	17.2%	575,892	482,123	19.4%	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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