

MONTRÉAL EXCHANGE

Statistics

Jul 2023

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Jul 2023	Jul 2022	% CHG	Jun 2023	% CHG	2023	2022	% CHG	Total 2022	Jul 2023	Jul 2022	% CHG	Jun 2023	% CHG	Jul 2023	YTD 2023
Short-Term Interest Rate Futures																
BAX	1,698,509	1,198,431	41.7%	2,191,476	-22.5%	13,312,670	9,858,678	35.0%	17,192,134	674,436	781,891	-13.7%	619,741	8.8%	268,190	2,440,181
CRA	799,633	37,862	2012.0%	629,912	26.9%	2,580,897	107,520	2300.4%	398,371	403,335	15,388	2521.1%	322,893	24.9%	84,576	278,424
COA	901	0		1,350	-33.3%	5,352	0		0	650	0		600	8.3%	10	61
Total	2,499,043	1,236,293	102.1%	2,822,738	-11.5%	15,898,919	9,966,198	59.5%	17,590,505	1,078,421	797,279	35.3%	943,234	14.3%	352,776	2,718,666
Short-Term Interest Rate Options - OBX	9,500	1,000	850.0%	8,780	8.2%	41,930	104,121	-59.7%	114,416	19,670	92,390	-78.7%	24,170	-18.6%	11	99
Bond Futures																
CGZ	862,548	476,313	81.1%	966,979	-10.8%	5,781,440	3,049,577	89.6%	5,935,418	104,461	60,731	72.0%	99,417	5.1%	106,122	578,874
CGF	911,010	619,640	47.0%	1,074,715	-15.2%	6,806,481	5,703,925	19.3%	10,082,189	121,582	100,930	20.5%	113,162	7.4%	215,562	1,553,254
CGB	2,199,518	2,322,693	-5.3%	2,378,768	-7.5%	19,820,798	20,819,552	-4.8%	35,702,963	509,305	581,657	-12.4%	444,633	14.5%	1,023,856	8,221,970
LGB	2,484	1,161	114.0%	4,533	-45.2%	32,339	45,856	-29.5%	58,842	1,598	773	106.7%	1,179	35.5%	272	3,925
Total	3,975,560	3,419,807	16.3%	4,424,995	-10.2%	32,441,058	29,618,910	9.5%	51,779,412	736,946	744,091	-1.0%	658,391	11.9%	1,345,812	10,358,023
Bond Options - OGB	0	80	-100.0%	733	-100.0%	1,852	1,322	40.1%	2,836	1,302	835	55.9%	1,302	0.0%	0	13
Index Futures																
SXF	341,208	404,743	-15.7%	1,103,959	-69.1%	4,608,162	4,677,940	-1.5%	8,342,101	284,711	315,627	-9.8%	277,517	2.6%	296,790	3,233,991
SXM	410	932	-56.0%	1,010	-59.4%	5,176	5,045	2.6%	9,325	320	321	-0.3%	372	-14.0%	192	1,967
TRF	0	0		7,100	-100.0%	14,200	50	28300.0%	9,450	3,550	10	35400.0%	3,550	0.0%	0	4
Sectoral	0	290	-100.0%	1,482	-100.0%	2,514	18,290	-86.3%	19,753	741	290	155.5%	741	0.0%	0	16
Other	2,250	700	221.4%	4,047	-44.4%	27,569	3,750	635.2%	17,198	42,044	7,147	488.3%	39,794	5.7%	7	128
Total	343,868	406,665	-15.4%	1,117,598	-69.2%	4,657,621	4,705,075	-1.0%	8,397,827	331,366	323,395	2.5%	321,974	2.9%	296,989	3,236,106
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	1,234,018	1,962,491	-37.1%	1,176,738	4.9%	10,938,390	8,536,874	28.1%	16,055,011	6,112,840	4,626,534	32.1%	5,560,389	9.9%	4,047	40,488
Share Futures	1,484,162	1,268,800	17.0%	1,787,590	-17.0%	10,575,834	11,541,100	-8.4%	16,728,100	467,506	574,400	-18.6%	1,096,580	-57.4%	176	1,138
Equity Options	3,064,351	2,680,280	14.3%	3,274,498	-6.4%	23,509,671	22,242,314	5.7%	39,748,008	6,125,141	6,375,533	-3.9%	6,081,780	0.7%	114,521	880,457
Currency Options - USX	444	1,904	-76.7%	642	-30.8%	4,331	25,851	-83.2%	36,580	2,118	4,718	-55.1%	1,974	7.3%	23	237
Total Futures	8,302,633	6,331,565	31.1%	10,152,921	-18.2%	63,573,432	55,831,283	13.9%	94,495,844	2,614,239	2,439,165	7.2%	3,020,179	-13.4%	1,995,753	16,313,933
Total Options	4,308,313	4,645,755	-7.3%	4,461,391	-3.4%	34,496,174	30,910,482	11.6%	55,956,851	12,261,071	11,112,830	10.3%	11,669,615	5.1%	118,602	921,294
GRAND TOTAL	12,610,946	10,977,320	14.3%	14,614,312	-13.7%	98,069,606	86,741,765	13.1%	150,452,695	14,875,310	13,551,995	9.8%	14,689,794	1.3%	2,114,355	17,235,227

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jul 2023	Jul 2022	% CHG	Jun 2023	% CHG	2023	2022	% CHG	Total 2022
Short-Term Interest Rate Futures									
BAX	84,925	59,921	41.7%	99,612	-14.7%	91,183	67,991	34.1%	69,323
CRA	39,981	1,893	2012.0%	28,632	39.6%	17,677	742	2282.3%	1,606
COA	45	0		61	-26.2%	37	0		0
Total	124,951	61,814	102.1%	128,305	-2.6%	108,897	68,733	58.4%	70,929
Short-Term Interest Rate Options - OBX	475	50	850.0%	399	19.0%	287	718	-60.0%	461
Bond Futures									
CGZ	43,127	23,815	81.1%	43,953	-1.9%	39,599	21,032	88.3%	23,933
CGF	45,550	30,982	47.0%	48,850	-6.8%	46,620	39,337	18.5%	40,654
CGB	109,975	116,134	-5.3%	108,125	1.7%	135,759	143,583	-5.4%	143,964
LGB	124	58	113.8%	206	-39.8%	222	316	-29.7%	237
Total	198,776	170,989	16.3%	201,134	-1.2%	222,200	204,268	8.8%	208,788
Bond Options - OGB	0	4	-100.0%	33	-100.0%	13	9	44.4%	11
Index Futures									
SXF	17,060	20,237	-15.7%	50,179	-66.0%	31,563	32,262	-2.2%	33,368
SXM	20	46	-56.5%	45	-55.6%	35	35	0.0%	37
TRF	0	0		322	-100.0%	97	0		38
Sectoral	0	14	-100.0%	67	-100.0%	17	126	-86.5%	79
Other	112	35	220.0%	183	-38.8%	189	26	626.9%	69
Total	17,192	20,332	-15.4%	50,796	-66.2%	31,901	32,449	-1.7%	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	61,700	98,124	-37.1%	53,488	15.4%	74,920	58,875	27.3%	64,220
Share Futures	74,208	63,440	17.0%	81,254	-8.7%	72,437	79,594	-9.0%	66,912
Equity Options	153,217	134,014	14.3%	148,840	2.9%	161,025	153,395	5.0%	158,992
Currency Options - USX	22	95	-76.8%	29	-24.1%	30	178	-83.1%	146
Total Futures	415,127	316,575	31.1%	461,489	-10.0%	435,435	385,044	13.1%	380,220
Total Options	215,414	232,287	-7.3%	202,789	6.2%	236,275	213,175	10.8%	223,830
GRAND TOTAL	630,541	548,862	14.9%	664,278	-5.1%	671,710	598,219	12.3%	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/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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