

MONTRÉAL EXCHANGE

Statistics

Aug 2023

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Aug 2023	Aug 2022	% CHG	Jul 2023	% CHG	2023	2022	% CHG	Total 2022	Aug 2023	Aug 2022	% CHG	Jul 2023	% CHG	Aug 2023	YTD 2023
Short-Term Interest Rate Futures																
BAX	1,285,126	1,120,533	14.7%	1,698,509	-24.3%	14,597,796	10,979,211	33.0%	17,192,134	644,166	779,514	-17.4%	674,436	-4.5%	234,708	2,674,889
CRA	879,567	44,694	1868.0%	799,633	10.0%	3,460,464	152,214	2173.4%	398,371	494,718	20,947	2261.8%	403,335	22.7%	118,836	397,260
COA	455	0		901	-49.5%	5,807	0		0	652	0		650	0.3%	10	71
Total	2,165,148	1,165,227	85.8%	2,499,043	-13.4%	18,064,067	11,131,425	62.3%	17,590,505	1,139,536	800,461	42.4%	1,078,421	5.7%	353,554	3,072,220
Short-Term Interest Rate Options - OBX	0	1,750	-100.0%	9,500	-100.0%	41,930	105,871	-60.4%	114,416	19,670	93,765	-79.0%	19,670	0.0%	0	99
Bond Futures																
CGZ	1,123,799	531,926	111.3%	862,548	30.3%	6,905,239	3,581,503	92.8%	5,935,418	87,922	30,692	186.5%	104,461	-15.8%	132,080	710,954
CGF	1,175,472	1,005,753	16.9%	911,010	29.0%	7,981,953	6,709,678	19.0%	10,082,189	101,620	115,669	-12.1%	121,582	-16.4%	247,341	1,800,595
CGB	3,597,569	4,186,237	-14.1%	2,199,518	63.6%	23,418,367	25,005,789	-6.3%	35,702,963	451,329	569,956	-20.8%	509,305	-11.4%	1,218,522	9,440,492
LGB	3,969	3,017	31.6%	2,484	59.8%	36,308	48,873	-25.7%	58,842	1,680	1,037	62.0%	1,598	5.1%	465	4,390
Total	5,900,809	5,726,933	3.0%	3,975,560	48.4%	38,341,867	35,345,843	8.5%	51,779,412	642,551	717,354	-10.4%	736,946	-12.8%	1,598,408	11,956,431
Bond Options - OGB	650	625	4.0%	0		2,502	1,947	28.5%	2,836	650	625	4.0%	1,302	-50.1%	3	16
Index Futures																
SXF	463,021	396,379	16.8%	341,208	35.7%	5,071,183	5,074,319	-0.1%	8,342,101	302,708	314,898	-3.9%	284,711	6.3%	392,095	3,626,086
SXM	436	499	-12.6%	410	6.3%	5,612	5,544	1.2%	9,325	429	409	4.9%	320	34.1%	269	2,236
TRF	0	0		0		14,200	50	28300.0%	9,450	3,550	10	35400.0%	3,550	0.0%	0	4
Sectoral	0	0		0		2,514	18,290	-86.3%	19,753	741	290	155.5%	741	0.0%	0	16
Other	1,701	0		2,250	-24.4%	29,270	3,750	680.5%	17,198	42,595	7,147	496.0%	42,044	1.3%	9	137
Total	465,158	396,878	17.2%	343,868	35.3%	5,122,779	5,101,953	0.4%	8,397,827	350,023	322,754	8.4%	331,366	5.6%	392,373	3,628,479
Index Options																
SXJ	0	0		0		0	0		0	0	0		0		0	0
SXO	0	0		0		0	0		0	0	12,820	-100.0%	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	1,263,020	1,568,646	-19.5%	1,234,018	2.4%	12,201,410	10,105,520	20.7%	16,055,011	6,536,112	4,561,527	43.3%	6,112,840	6.9%	5,762	46,250
Share Futures	778,820	1,412,470	-44.9%	1,484,162	-47.5%	11,354,654	12,953,570	-12.3%	16,728,100	355,350	639,100	-44.4%	467,506	-24.0%	130	1,268
Equity Options	4,194,222	3,093,933	35.6%	3,064,351	36.9%	27,703,893	25,336,247	9.3%	39,748,008	6,491,257	6,466,591	0.4%	6,125,141	6.0%	124,458	1,004,915
Currency Options - USX	2,211	1,749	26.4%	444	398.0%	6,542	27,600	-76.3%	36,580	3,379	4,447	-24.0%	2,118	59.5%	39	276
Total Futures	9,309,935	8,701,508	7.0%	8,302,633	12.1%	72,883,367	64,532,791	12.9%	94,495,844	2,487,460	2,479,669	0.3%	2,614,239	-4.8%	2,344,465	18,658,398
Total Options	5,460,103	4,666,703	17.0%	4,308,313	26.7%	39,956,277	35,577,185	12.3%	55,956,851	13,051,068	11,139,775	17.2%	12,261,071	6.4%	130,262	1,051,556
GRAND TOTAL	14,770,038	13,368,211	10.5%	12,610,946	17.1%	112,839,644	100,109,976	12.7%	150,452,695	15,538,528	13,619,444	14.1%	14,875,910	4.5%	2,474,727	19,709,954

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Aug 2023	Aug 2022	% CHG	Jul 2023	% CHG	2023	2022	% CHG	Total 2022
Short-Term Interest Rate Futures									
BAX	58,414	50,933	14.7%	84,925	-31.2%	86,892	65,744	32.2%	69,323
CRA	39,980	2,031	1868.5%	39,981	-0.0%	20,598	911	2161.0%	1,606
COA	20	0		45	-55.6%	35	0		0
Total	98,414	52,964	85.8%	124,951	-21.2%	107,525	66,655	61.3%	70,929
Short-Term Interest Rate Options - OBX	0	79	-100.0%	475	-100.0%	250	634	-60.6%	461
Bond Futures									
CGZ	51,081	24,178	111.3%	43,127	18.4%	41,103	21,446	91.7%	23,933
CGF	53,430	45,716	16.9%	45,550	17.3%	47,512	40,178	18.3%	40,654
CGB	163,525	190,283	-14.1%	109,975	48.7%	139,395	149,735	-6.9%	143,964
LGB	180	137	31.4%	124	45.2%	216	293	-26.3%	237
Total	268,216	260,314	3.0%	198,776	34.9%	228,226	211,652	7.8%	208,788
Bond Options - OGB	29	28	3.6%	0		15	12	25.0%	11
Index Futures									
SXF	21,046	18,017	16.8%	17,060	23.4%	30,186	30,385	-0.7%	33,368
SXM	19	22	-13.6%	20	-5.0%	33	33	0.0%	37
TRF	0	0		0		85	0		38
Sectoral	0	0		0		15	110	-86.4%	79
Other	77	0		112	-31.2%	174	22	690.9%	69
Total	21,142	18,039	17.2%	17,192	23.0%	30,493	30,550	-0.2%	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	57,410	71,302	-19.5%	61,700	-7.0%	72,627	60,512	20.0%	64,220
Share Futures	35,400	64,203	-44.9%	74,208	-52.3%	67,587	77,566	-12.9%	66,912
Equity Options	190,646	140,633	35.6%	153,217	24.4%	164,904	151,714	8.7%	158,992
Currency Options - USX	100	79	26.6%	22	354.5%	39	165	-76.4%	146
Total Futures	423,172	395,520	7.0%	415,127	1.9%	433,831	386,423	12.3%	380,220
Total Options	248,185	212,121	17.0%	215,414	15.2%	237,835	213,037	11.6%	223,830
GRAND TOTAL	671,357	607,641	10.5%	630,541	6.5%	671,666	599,460	12.0%	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/TSX 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

All reported futures and options figures represent executed data.

BAX®, ONX®, OBX®, CGZ®, CGF®, CGB®, LGB®, OGB® and USX® are registered trademarks of Bourse de Montréal Inc.

OIS-MX™, SXF™, SXM™, SCF™, SAX™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.