

MONTRÉAL EXCHANGE

# Statistics



**Oct 2021**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Oct 2021	Oct 2020	% CHG	Sep 2021	% CHG	2021	2020	% CHG	Total 2020	Oct 2021	Oct 2020	% CHG	Sep 2021	% CHG	Oct 2021	YTD 2021
<b>Short-Term Interest Rate Futures</b>																
BAX	3,884,269	1,772,424	119.2%	2,243,227	73.2%	23,670,112	19,664,743	20.4%	23,026,123	1,330,265	1,226,394	8.5%	1,178,531	12.9%	341,322	1,538,571
CRA	601	1,795	-66.5%	661	-9.1%	20,552	8,359	145.9%	13,077	2,020	4,064	-50.3%	1,944	3.9%	11	509
<b>Total</b>	<b>3,884,870</b>	<b>1,774,219</b>	<b>119.0%</b>	<b>2,243,888</b>	<b>73.1%</b>	<b>23,690,664</b>	<b>19,673,102</b>	<b>20.4%</b>	<b>23,039,200</b>	<b>1,332,285</b>	<b>1,230,458</b>	<b>8.3%</b>	<b>1,180,475</b>	<b>12.9%</b>	<b>341,333</b>	<b>1,539,080</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>100,550</b>	<b>46,300</b>	<b>117.2%</b>	<b>8,509</b>	<b>1081.7%</b>	<b>314,285</b>	<b>663,848</b>	<b>-52.7%</b>	<b>714,811</b>	<b>171,847</b>	<b>84,486</b>	<b>103.4%</b>	<b>101,497</b>	<b>69.3%</b>	<b>96</b>	<b>336</b>
<b>Bond Futures</b>																
CGZ	417,093	0		220,549	89.1%	1,933,741	0		97,912	93,718	0	62,856	49.1%	15,390	50,026	
CGF	764,505	398,805	91.7%	639,275	19.6%	6,416,051	4,465,491	43.7%	5,471,435	95,726	71,933	33.1%	72,281	32.4%	159,286	1,086,922
CGB	2,431,377	2,158,097	12.7%	2,468,440	-1.5%	30,011,957	26,133,587	14.8%	32,067,944	652,239	642,763	1.5%	614,506	6.1%	1,081,707	10,214,199
LGB	0	0		0		0	0		0	0	0	0	0		0	
<b>Total</b>	<b>3,612,975</b>	<b>2,556,902</b>	<b>41.3%</b>	<b>3,328,264</b>	<b>8.6%</b>	<b>38,361,749</b>	<b>30,599,078</b>	<b>25.4%</b>	<b>37,637,291</b>	<b>841,683</b>	<b>714,696</b>	<b>17.8%</b>	<b>749,643</b>	<b>12.3%</b>	<b>1,256,383</b>	<b>11,351,147</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>3,609</b>	<b>25,958</b>	<b>-86.1%</b>	<b>26,740</b>	<b>450</b>	<b>3,222</b>	<b>-86.0%</b>	<b>450</b>	<b>0.0%</b>	<b>0</b>	<b>15</b>
<b>Index Futures</b>																
SXF	424,611	377,859	12.4%	1,084,246	-60.8%	5,799,010	6,733,732	-13.9%	8,177,610	283,299	304,875	-7.1%	285,606	-0.8%	372,258	3,720,426
SXM	419	383	9.4%	1,391	-69.9%	6,774	12,104	-44.0%	13,344	488	269	81.4%	491	-0.6%	227	2,456
SEG	0	0		0		0	0		0	0	0	0	0		0	
SDV	200	0		3,800	-94.7%	9,901	0		0	6,971	0	6,971	0.0%	8	160	
SMJ	0	0		0		0	19	-100.0%	19	0	0	0	0		0	
SCF	0	0		12	-100.0%	17	21	-19.0%	21	1	0	1	0.0%	0	7	
SXA	0	0		0		0	0		0	0	0	0	0		0	
SXB	0	0		0		0	0		0	0	0	0	0		0	
SXH	0	0		0		0	0		0	0	0	0	0		0	
SXY	0	0		0		0	0		0	0	0	0	0		0	
SXK	0	0		0		35,000	39,000	-10.3%	59,000	0	19,000	-100.0%	0	0	8	
SXU	0	0		0		0	0		0	0	0	0	0		0	
<b>Total</b>	<b>425,230</b>	<b>378,242</b>	<b>12.4%</b>	<b>1,089,449</b>	<b>-61.0%</b>	<b>5,850,702</b>	<b>6,784,876</b>	<b>-13.8%</b>	<b>8,249,994</b>	<b>290,759</b>	<b>324,144</b>	<b>-10.3%</b>	<b>293,069</b>	<b>-0.8%</b>	<b>372,493</b>	<b>3,723,057</b>
<b>Index Options</b>																
SXJ	0	0		0		0	340	-100.0%	340	0	340	-100.0%	0	0	0	0
SXO	0	8,120	-100.0%	0		0	30,476	-100.0%	30,476	12,820	25,640	-50.0%	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>8,120</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>30,816</b>	<b>-100.0%</b>	<b>30,816</b>	<b>12,820</b>	<b>25,980</b>	<b>-50.7%</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>ETF Options</b>	<b>956,788</b>	<b>636,235</b>	<b>50.4%</b>	<b>950,027</b>	<b>0.7%</b>	<b>9,562,407</b>	<b>7,548,884</b>	<b>26.7%</b>	<b>9,359,748</b>	<b>2,607,356</b>	<b>1,739,916</b>	<b>49.9%</b>	<b>2,488,244</b>	<b>4.8%</b>	<b>9,674</b>	<b>71,133</b>
<b>Share Futures</b>	<b>1,699,100</b>	<b>527,180</b>	<b>222.3%</b>	<b>2,481,800</b>	<b>-31.5%</b>	<b>17,867,384</b>	<b>10,385,500</b>	<b>72.0%</b>	<b>11,707,465</b>	<b>533,500</b>	<b>272,610</b>	<b>95.7%</b>	<b>1,042,600</b>	<b>-48.8%</b>	<b>128</b>	<b>1,300</b>
<b>Equity Options</b>	<b>3,218,628</b>	<b>2,004,149</b>	<b>60.6%</b>	<b>2,833,421</b>	<b>13.6%</b>	<b>27,343,299</b>	<b>20,058,015</b>	<b>36.3%</b>	<b>25,059,590</b>	<b>5,904,433</b>	<b>3,953,327</b>	<b>49.4%</b>	<b>5,539,928</b>	<b>6.6%</b>	<b>147,150</b>	<b>1,552,086</b>
<b>Currency Options - USX</b>	<b>602</b>	<b>1,885</b>	<b>-68.1%</b>	<b>252</b>	<b>138.9%</b>	<b>13,789</b>	<b>17,583</b>	<b>-21.6%</b>	<b>24,460</b>	<b>1,681</b>	<b>1,979</b>	<b>-15.1%</b>	<b>1,147</b>	<b>46.6%</b>	<b>23</b>	<b>306</b>
<b>Total Futures</b>	<b>9,622,175</b>	<b>5,236,543</b>	<b>83.8%</b>	<b>9,143,401</b>	<b>5.2%</b>	<b>85,770,499</b>	<b>67,442,556</b>	<b>27.2%</b>	<b>80,633,950</b>	<b>2,998,227</b>	<b>2,541,908</b>	<b>18.0%</b>	<b>3,265,787</b>	<b>-8.2%</b>	<b>1,970,337</b>	<b>16,614,584</b>
<b>Total Options</b>	<b>4,276,568</b>	<b>2,696,689</b>	<b>58.6%</b>	<b>3,792,209</b>	<b>12.8%</b>	<b>37,237,389</b>	<b>28,345,104</b>	<b>31.4%</b>	<b>35,216,165</b>	<b>8,698,587</b>	<b>5,808,910</b>	<b>49.7%</b>	<b>8,144,086</b>	<b>6.8%</b>	<b>156,943</b>	<b>1,623,876</b>
<b>GRAND TOTAL</b>	<b>13,898,743</b>	<b>7,933,232</b>	<b>75.2%</b>	<b>12,935,610</b>	<b>7.4%</b>	<b>123,007,888</b>	<b>95,787,660</b>	<b>28.4%</b>	<b>115,850,115</b>	<b>11,696,814</b>	<b>8,350,818</b>	<b>40.1%</b>	<b>11,409,873</b>	<b>2.5%</b>	<b>2,127,280</b>	<b>18,238,460</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Oct 2021	Oct 2020	% CHG	Sep 2021	% CHG	2021	2020	% CHG	Total 2020
<b>Short-Term Interest Rate Futures</b>									
BAX	194,213	84,401	130.1%	112,161	73.2%	114,348	93,642	22.1%	91,738
CRA	30	85	-64.7%	33	-9.1%	99	40	147.5%	52
<b>Total</b>	<b>194,243</b>	<b>84,486</b>	<b>129.9%</b>	<b>112,194</b>	<b>73.1%</b>	<b>114,447</b>	<b>93,682</b>	<b>22.2%</b>	<b>91,790</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>5,027</b>	<b>2,204</b>	<b>128.1%</b>	<b>425</b>	<b>1082.8%</b>	<b>1,518</b>	<b>3,161</b>	<b>-52.0%</b>	<b>2,848</b>
<b>Bond Futures</b>									
CGZ	20,854	0		11,027	89.1%	9,342	0		390
CGF	38,225	18,990	101.3%	31,963	19.6%	30,995	21,264	45.8%	21,799
CGB	121,568	102,766	18.3%	123,422	-1.5%	144,985	124,446	16.5%	127,761
LGB	0	0		0		0	0		0
<b>Total</b>	<b>180,647</b>	<b>121,756</b>	<b>48.4%</b>	<b>166,412</b>	<b>8.6%</b>	<b>185,322</b>	<b>145,710</b>	<b>27.2%</b>	<b>149,950</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>17</b>	<b>124</b>	<b>-86.3%</b>	<b>107</b>
<b>Index Futures</b>									
SXF	21,230	17,993	18.0%	51,630	-58.9%	27,880	32,065	-13.1%	32,451
SXM	20	18	11.1%	66	-69.7%	33	58	-43.1%	53
SEG	0	0		0		0	0		0
SDV	10	0		180	-94.4%	48	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		168	186	-9.7%	234
SXU	0	0		0		0	0		0
<b>Total</b>	<b>21,260</b>	<b>18,011</b>	<b>18.0%</b>	<b>51,876</b>	<b>-59.0%</b>	<b>28,129</b>	<b>32,309</b>	<b>-12.9%</b>	<b>32,738</b>
<b>Index Options</b>									
SXJ	0	0		0		0	2	-100.0%	1
SXO	0	386	-100.0%	0		0	145	-100.0%	121
SXV	0	0		0		0	0		0
<b>Total</b>	<b>0</b>	<b>386</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>147</b>	<b>-100.0%</b>	<b>122</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>47,839</b>	<b>30,296</b>	<b>57.9%</b>	<b>45,239</b>	<b>5.7%</b>	<b>45,973</b>	<b>35,947</b>	<b>27.9%</b>	<b>37,142</b>
<b>Share Futures</b>	<b>84,955</b>	<b>25,103</b>	<b>238.4%</b>	<b>118,180</b>	<b>-28.1%</b>	<b>85,901</b>	<b>49,455</b>	<b>73.7%</b>	<b>46,458</b>
<b>Equity Options</b>	<b>160,931</b>	<b>95,435</b>	<b>68.6%</b>	<b>134,924</b>	<b>19.3%</b>	<b>131,458</b>	<b>95,514</b>	<b>37.6%</b>	<b>99,443</b>
<b>Currency Options - USX</b>	<b>30</b>	<b>89</b>	<b>-66.3%</b>	<b>12</b>	<b>150.0%</b>	<b>66</b>	<b>84</b>	<b>-21.4%</b>	<b>97</b>
<b>Total Futures</b>	<b>481,105</b>	<b>249,356</b>	<b>92.9%</b>	<b>448,662</b>	<b>7.2%</b>	<b>413,799</b>	<b>321,156</b>	<b>28.8%</b>	<b>320,936</b>
<b>Total Options</b>	<b>213,827</b>	<b>128,410</b>	<b>66.5%</b>	<b>180,600</b>	<b>18.4%</b>	<b>179,032</b>	<b>134,977</b>	<b>32.6%</b>	<b>139,759</b>
<b>GRAND TOTAL</b>	<b>694,932</b>	<b>377,766</b>	<b>84.0%</b>	<b>629,262</b>	<b>10.4%</b>	<b>592,831</b>	<b>456,133</b>	<b>30.0%</b>	<b>460,695</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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