

MONTRÉAL EXCHANGE

Statistics



Nov 2021

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Nov 2021	Nov 2020	% CHG	Oct 2021	% CHG	2021	2020	% CHG	Total 2020	Nov 2021	Nov 2020	% CHG	Oct 2021	% CHG	Nov 2021	YTD 2021
Short-Term Interest Rate Futures																
BAX	2,332,615	1,617,081	44.2%	3,884,269	-39.9%	26,002,727	21,281,824	22.2%	23,026,123	1,194,295	1,282,453	-6.9%	1,330,265	-10.2%	343,599	1,882,170
CRA	980	3,437	-71.5%	601	63.1%	21,532	11,796	82.5%	13,077	2,190	5,864	-62.7%	2,020	8.4%	27	536
Total	2,333,595	1,620,518	44.0%	3,884,870	-39.9%	26,024,259	21,293,620	22.2%	23,039,200	1,196,485	1,288,317	-7.1%	1,332,285	-10.2%	343,626	1,882,706
Short-Term Interest Rate Options - OBX	8,822	37,330	-76.4%	100,550	-91.2%	323,107	701,178	-53.9%	714,811	170,919	108,140	58.1%	171,847	-0.5%	20	356
Bond Futures																
CGZ	486,568	402,209	36.8%	417,093	16.7%	2,420,309	402,019	166.9%	97,912	78,101	124,628	84.7%	93,718	-16.7%	19,921	69,947
CGF	915,923	544,016	68.4%	764,505	19.8%	7,331,974	5,009,507	46.4%	5,471,435	106,721	66,341	60.9%	95,726	11.5%	140,097	1,227,019
CGB	4,288,220	3,694,508	16.1%	2,431,377	76.4%	34,300,177	29,828,095	15.0%	32,067,944	660,932	648,915	1.9%	652,239	1.3%	1,115,238	11,329,437
LGB	1,112	0		0		1,112	0		0	269	0		0		121	121
Total	5,691,823	4,238,926	34.3%	3,612,975	57.5%	44,053,572	34,838,004	26.5%	37,637,291	846,023	715,380	18.3%	841,683	0.5%	1,275,377	12,626,524
Bond Options - OGB	554	532	4.1%	0	0	4,163	26,490	-84.3%	26,740	489	532	-8.1%	450	8.7%	4	19
Index Futures																
SXF	413,660	384,958	7.5%	424,611	-2.6%	6,212,670	7,118,690	-12.7%	8,177,610	291,412	319,196	-8.7%	283,299	2.9%	368,543	4,088,969
SXM	444	415	7.0%	419	6.0%	7,218	12,519	-42.3%	13,344	602	316	90.5%	488	23.4%	277	2,733
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	0	0		200	-100.0%	9,901	0		0	6,971	0		6,971	0.0%	0	160
SMJ	0	0		0		0	19	-100.0%	19	0	0		0		0	0
SCF	0	0		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
Total	414,104	385,373	7.5%	425,230	-2.6%	6,264,806	7,170,249	-12.6%	8,249,994	298,986	338,512	-11.7%	290,759	2.8%	368,820	4,091,877
Index Options																
SXJ	0	0		0		0	340	-100.0%	340	0	340	-100.0%	0		0	0
SXO	0	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
Total	0	0		0		0	30,816	-100.0%	30,816	12,820	25,980	-50.7%	12,820	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	760,392	1,005,369	-24.4%	956,788	-20.5%	10,322,799	8,554,253	20.7%	9,359,748	2,651,582	1,593,463	66.4%	2,607,356	1.7%	9,939	81,072
Share Futures	2,336,304	673,055	247.1%	1,699,100	37.5%	20,203,688	11,058,555	82.7%	11,707,465	975,500	382,510	155.0%	533,500	82.8%	147	1,447
Equity Options	3,369,711	2,658,631	26.7%	3,218,628	4.7%	30,713,010	22,716,646	35.2%	25,059,590	6,286,662	4,152,832	51.4%	5,904,433	6.5%	165,458	1,717,544
Currency Options - USX	506	4,563	-88.9%	602	-15.9%	14,295	22,146	-35.5%	24,460	2,121	3,493	-39.3%	1,681	26.2%	25	331
Total Futures	10,775,826	6,917,872	55.8%	9,622,175	12.0%	96,546,325	74,360,428	29.8%	80,633,950	3,316,994	2,724,719	21.7%	2,998,227	10.6%	1,987,970	18,602,554
Total Options	4,139,985	3,706,425	11.7%	4,276,568	-3.2%	41,377,374	32,051,529	29.1%	35,216,165	9,124,593	5,884,440	55.1%	8,698,587	4.9%	175,446	1,799,322
GRAND TOTAL	14,915,811	10,624,297	40.4%	13,898,743	7.3%	137,923,699	106,411,957	29.6%	115,850,115	12,441,587	8,609,159	44.5%	11,696,814	6.4%	2,163,416	20,401,876

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Nov 2021	Nov 2020	% CHG	Oct 2021	% CHG	2021	2020	% CHG	Total 2020
Short-Term Interest Rate Futures									
BAX	111,076	80,854	37.4%	194,213	-42.8%	114,047	92,530	23.3%	91,738
CRA	46	171	-73.1%	30	53.3%	94	51	84.3%	52
Total	111,122	81,025	37.1%	194,243	-42.8%	114,141	92,581	23.3%	91,790
Short-Term Interest Rate Options - OBX	420	1,866	-77.5%	5,027	-91.6%	1,418	3,048	-53.5%	2,848
Bond Futures									
CGZ	23,169	20,157	45.0%	20,854	11.1%	10,615	2,306	50.0%	390
CGF	43,615	27,200	60.3%	38,225	14.1%	32,158	21,780	47.6%	21,799
CGB	204,200	184,725	10.5%	121,568	68.0%	150,439	129,687	16.0%	127,761
LGB	52	0		0		5	0		0
Total	271,036	211,945	27.9%	180,647	50.0%	193,217	151,469	27.6%	149,950
Bond Options - OGB	25	25	0.0%	0		18	115	-84.3%	107
Index Futures									
SXF	18,802	18,331	2.6%	21,230	-11.4%	27,012	30,817	-12.3%	32,451
SXM	20	19	5.3%	20	0.0%	31	54	-42.6%	53
SEG	0	0		0		0	0		0
SDV	0	0		10	-100.0%	43	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		152	169	-10.1%	234
SXU	0	0		0		0	0		0
Total	18,822	18,350	2.6%	21,260	-11.5%	27,238	31,040	-12.2%	32,738
Index Options									
SXJ	0	0		0		0	1	-100.0%	1
SXO	0	0		0		0	132	-100.0%	121
SXV	0	0		0		0	0		0
Total	0	0		0		0	133	-100.0%	122
ETF Futures	0	0		0		0	0		0
ETF Options	34,563	47,874	-27.8%	47,839	-27.8%	44,882	37,031	21.2%	37,142
Share Futures	106,195	32,050	231.3%	84,955	25.0%	87,842	47,873	83.5%	46,458
Equity Options	153,168	126,601	21.0%	160,931	-4.8%	133,535	98,340	35.8%	99,443
Currency Options - USX	23	217	-89.4%	30	-23.3%	62	96	-35.4%	97
Total Futures	507,175	343,370	47.7%	481,105	5.4%	422,438	322,963	30.8%	320,936
Total Options	188,199	176,583	6.6%	213,827	-12.0%	179,915	138,763	29.7%	139,759
GRAND TOTAL	695,374	519,953	33.7%	694,932	0.1%	602,353	461,726	30.5%	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

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™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.