

MONTRÉAL EXCHANGE

Statistics



Dec 2021

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

| | MONTHLY VOLUME | | | YEAR-TO-DATE VOLUME | | | | | MONTH END OPEN INTEREST | | | | | TRANSACTIONS | | |
|---|-------------------|------------------|---------------|---------------------|---------------|--------------------|--------------------|----------------|-------------------------|-------------------|------------------|---------------|-------------------|---------------|------------------|-------------------|
| | Dec 2021 | Dec 2020 | % CHG | Nov 2021 | % CHG | 2021 | 2020 | % CHG | Total 2020 | Dec 2021 | Dec 2020 | % CHG | Nov 2021 | % CHG | Dec 2021 | YTD 2021 |
| Short-Term Interest Rate Futures | | | | | | | | | | | | | | | | |
| BAX | 1,822,429 | 1,744,299 | 4.5% | 2,332,615 | -21.9% | 27,825,156 | 23,026,123 | 20.8% | 23,026,123 | 971,558 | 1,147,439 | -15.3% | 1,194,295 | -18.7% | 240,595 | 2,122,765 |
| CRA | 783 | 1,281 | -38.9% | 980 | -20.1% | 22,315 | 13,077 | 70.6% | 13,077 | 1,326 | 5,578 | -76.2% | 2,190 | -39.5% | 39 | 575 |
| Total | 1,823,212 | 1,745,580 | 4.4% | 2,333,595 | -21.9% | 27,847,471 | 23,039,200 | 20.9% | 23,039,200 | 972,884 | 1,153,017 | -15.6% | 1,196,485 | -18.7% | 240,634 | 2,123,340 |
| Short-Term Interest Rate Options - OBX | 31,750 | 13,633 | 132.9% | 8,822 | 259.9% | 354,857 | 714,811 | -50.4% | 714,811 | 133,399 | 55,763 | 139.2% | 170,919 | -22.0% | 22 | 378 |
| Bond Futures | | | | | | | | | | | | | | | | |
| CGZ | 215,153 | 97,510 | 120.6% | 486,568 | -55.8% | 2,635,462 | 97,912 | 2591.7% | 97,912 | 76,938 | 25,585 | 200.7% | 78,101 | -1.5% | 9,592 | 79,539 |
| CGF | 599,666 | 461,928 | 29.8% | 915,923 | -34.5% | 7,931,640 | 5,471,435 | 45.0% | 5,471,435 | 103,307 | 70,114 | 47.3% | 106,721 | -3.2% | 124,099 | 1,351,118 |
| CGB | 2,084,210 | 2,239,849 | -6.9% | 4,288,220 | -51.4% | 36,384,387 | 32,067,944 | 13.5% | 32,067,944 | 679,626 | 650,977 | 4.4% | 660,932 | 2.8% | 911,304 | 12,240,741 |
| LGB | 8,630 | 0 | | 1,112 | 676.1% | 9,742 | 0 | | 0 | 1,384 | 0 | | 269 | 414.5% | 1,015 | 1,136 |
| Total | 2,907,659 | 2,799,287 | 3.9% | 5,691,823 | -48.9% | 46,961,231 | 37,637,291 | 24.8% | 37,637,291 | 861,255 | 746,676 | 15.3% | 846,023 | 1.8% | 1,046,010 | 13,672,534 |
| Bond Options - OGB | 802 | 250 | 220.8% | 554 | 44.8% | 4,965 | 26,740 | -81.4% | 26,740 | 1,291 | 782 | 65.1% | 489 | 164.0% | 3 | 22 |
| Index Futures | | | | | | | | | | | | | | | | |
| SXF | 1,116,308 | 1,058,920 | 5.4% | 413,660 | 169.9% | 7,328,978 | 8,177,610 | -10.4% | 8,177,610 | 277,344 | 297,750 | -6.9% | 291,412 | -4.8% | 557,953 | 4,646,922 |
| SXM | 1,372 | 825 | 66.3% | 444 | 209.0% | 8,590 | 13,344 | -35.6% | 13,344 | 394 | 189 | 108.5% | 602 | -34.6% | 442 | 3,175 |
| SEG | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SDV | 550 | 0 | | 0 | | 10,451 | 0 | | 0 | 3,470 | | 6,971 | -50.2% | 4 | 164 | |
| SMJ | 0 | 0 | | 0 | | 0 | 19 | -100.0% | 19 | 0 | | 0 | | 0 | 0 | |
| SCF | 1 | 0 | | 0 | | 18 | 21 | -14.3% | 21 | 1 | | 1 | 0.0% | 1 | 8 | |
| SXA | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SXB | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SXH | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SXY | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| SXK | 0 | 20,000 | -100.0% | 0 | | 35,000 | 59,000 | -40.7% | 59,000 | 0 | 10,000 | -100.0% | 0 | | 8 | |
| SXU | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| Total | 1,118,231 | 1,079,745 | 3.6% | 414,104 | 170.0% | 7,383,037 | 8,249,994 | -10.5% | 8,249,994 | 281,209 | 307,939 | -8.7% | 298,986 | -5.9% | 558,400 | 4,650,277 |
| 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 | 12,820 | 0.0% | 12,820 | 0.0% | 0 | 0 |
| SXV | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| Total | 0 | 0 | | 0 | | 0 | 30,816 | -100.0% | 30,816 | 12,820 | 13,160 | -2.6% | 12,820 | 0.0% | 0 | 0 |
| ETF Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 | 0 | | 0 | | 0 | 0 | |
| ETF Options | 943,190 | 805,495 | 17.1% | 760,392 | 24.0% | 11,265,989 | 9,359,748 | 20.4% | 9,359,748 | 2,405,401 | 1,373,685 | 75.1% | 2,651,582 | -9.3% | 8,295 | 89,367 |
| Share Futures | 2,156,300 | 648,910 | 232.3% | 2,336,304 | -7.7% | 22,359,988 | 11,707,465 | 91.0% | 11,707,465 | 479,000 | 297,160 | 61.2% | 975,500 | -50.9% | 130 | 1,577 |
| Equity Options | 3,085,378 | 2,342,944 | 31.7% | 3,369,711 | -8.4% | 33,798,388 | 25,059,590 | 34.9% | 25,059,590 | 6,102,487 | 4,177,270 | 46.1% | 6,286,662 | -2.9% | 142,416 | 1,859,960 |
| Currency Options - USX | 2,430 | 2,314 | 5.0% | 506 | 380.2% | 16,725 | 24,460 | -31.6% | 24,460 | 3,226 | 2,869 | 12.4% | 2,121 | 52.1% | 63 | 394 |
| Total Futures | 8,005,402 | 6,273,522 | 27.6% | 10,775,826 | -25.7% | 104,551,727 | 80,633,950 | 29.7% | 80,633,950 | 2,594,348 | 2,504,792 | 3.6% | 3,316,994 | -21.8% | 1,845,174 | 20,447,728 |
| Total Options | 4,063,550 | 3,164,636 | 28.4% | 4,139,985 | -1.8% | 45,440,924 | 35,216,165 | 29.0% | 35,216,165 | 8,658,624 | 5,623,529 | 54.0% | 9,124,593 | -5.1% | 150,799 | 1,950,121 |
| GRAND TOTAL | 12,068,952 | 9,438,158 | 27.9% | 14,915,811 | -19.1% | 149,992,651 | 115,850,115 | 29.5% | 115,850,115 | 11,252,972 | 8,128,321 | 38.4% | 12,441,587 | -9.6% | 1,995,973 | 22,397,849 |

| | AVERAGE DAILY VOLUME | | | | | YEAR-TO-DATE VOLUME | | | |
|---|----------------------|----------------|---------------|----------------|---------------|---------------------|----------------|----------------|----------------|
| | Dec 2021 | Dec 2020 | % CHG | Nov 2021 | % CHG | 2021 | 2020 | % CHG | Total 2020 |
| Short-Term Interest Rate Futures | | | | | | | | | |
| BAX | 86,782 | 83,061 | 4.5% | 111,076 | -21.9% | 111,748 | 91,738 | 21.8% | 91,738 |
| CRA | 37 | 61 | -39.3% | 46 | -19.6% | 90 | 52 | 73.1% | 52 |
| Total | 86,819 | 83,122 | 4.4% | 111,122 | -21.9% | 111,838 | 91,790 | 21.8% | 91,790 |
| Short-Term Interest Rate Options - OBX | 1,511 | 649 | 132.8% | 420 | 259.8% | 1,425 | 2,848 | -50.0% | 2,848 |
| Bond Futures | | | | | | | | | |
| CGZ | 10,245 | 4,643 | 120.7% | 23,169 | -55.8% | 10,584 | 390 | 2613.8% | 390 |
| CGF | 28,555 | 21,996 | 29.8% | 43,615 | -34.5% | 31,854 | 21,799 | 46.1% | 21,799 |
| CGB | 99,248 | 106,659 | -6.9% | 204,200 | -51.4% | 146,122 | 127,761 | 14.4% | 127,761 |
| LGB | 410 | 0 | | 52 | 688.5% | 39 | 0 | | 0 |
| Total | 138,458 | 133,298 | 3.9% | 271,036 | -48.9% | 188,599 | 149,950 | 25.8% | 149,950 |
| Bond Options - OGB | 38 | 11 | 245.5% | 25 | 52.0% | 20 | 107 | -81.3% | 107 |
| Index Futures | | | | | | | | | |
| SXF | 53,157 | 50,424 | 5.4% | 18,802 | 182.7% | 29,199 | 32,451 | -10.0% | 32,451 |
| SXM | 65 | 39 | 66.7% | 20 | 225.0% | 34 | 53 | -35.8% | 53 |
| SEG | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| SDV | 26 | 0 | | 0 | | 42 | 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 | 952 | -100.0% | 0 | | 139 | 234 | -40.6% | 234 |
| SXU | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 53,248 | 51,415 | 3.6% | 18,822 | 182.9% | 29,414 | 32,738 | -10.2% | 32,738 |
| Index Options | | | | | | | | | |
| SXJ | 0 | 0 | | 0 | | 0 | 1 | -100.0% | 1 |
| SXO | 0 | 0 | | 0 | | 0 | 121 | -100.0% | 121 |
| SXV | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| Total | 0 | 0 | | 0 | | 0 | 122 | -100.0% | 122 |
| ETF Futures | 0 | 0 | | 0 | | 0 | 0 | | 0 |
| ETF Options | 44,913 | 38,356 | 17.1% | 34,563 | 29.9% | 44,884 | 37,142 | 20.8% | 37,142 |
| Share Futures | 102,680 | 30,900 | 232.3% | 106,195 | -3.3% | 89,084 | 46,458 | 91.8% | 46,458 |
| Equity Options | 146,922 | 111,568 | 31.7% | 153,168 | -4.1% | 134,655 | 99,443 | 35.4% | 99,443 |
| Currency Options - USX | 115 | 110 | 4.5% | 23 | 400.0% | 67 | 97 | -30.9% | 97 |
| Total Futures | 381,205 | 298,735 | 27.6% | 507,175 | -24.8% | 418,935 | 320,936 | 30.5% | 320,936 |
| Total Options | 193,499 | 150,694 | 28.4% | 188,199 | 2.8% | 181,051 | 139,759 | 29.5% | 139,759 |
| GRAND TOTAL | 574,704 | 449,429 | 27.9% | 695,374 | -17.4% | 599,986 | 460,695 | 30.2% | 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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