

MONTRÉAL EXCHANGE

Statistics



Feb 2021

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Feb 2021	Feb 2020	% CHG	Jan 2021	% CHG	2021	2020	% CHG	Total 2020	Feb 2021	Feb 2020	% CHG	Jan 2021	% CHG	Feb 2021	YTD 2021
Short-Term Interest Rate Futures																
BAX	2,386,850	3,439,007	-30.6%	2,072,817	15.2%	4,459,667	6,353,002	-29.8%	23,026,123	1,587,601	1,271,515	24.9%	1,255,194	26.5%	119,554	215,891
CRA	253	0		5,015	-95.0%	5,268	0		13,077	8,874	0		8,854	0.2%	15	246
Total	2,387,103	3,439,007	-30.6%	2,077,832	14.9%	4,464,935	6,353,002	-29.7%	23,039,200	1,596,475	1,271,515	25.6%	1,264,048	26.3%	119,569	216,137
Short-Term Interest Rate Options - OBX	39,250	186,143	-78.9%	15,850	147.6%	55,100	301,759	-81.7%	714,811	96,638	391,192	-75.3%	61,938	56.0%	35	67
Bond Futures																
CGZ	269,120	0		172,593	55.9%	441,713	0		97,912	53,098	0		55,792	-4.8%	3,497	4,613
CGF	749,068	750,642	-0.2%	555,272	34.9%	1,304,340	1,240,421	5.2%	5,471,435	81,416	84,900	-4.1%	78,976	3.1%	97,664	180,244
CGB	4,950,622	4,256,409	16.3%	2,590,932	91.1%	7,541,554	6,758,298	11.6%	32,067,944	766,373	773,099	-0.9%	748,412	2.4%	1,239,296	2,243,714
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	5,968,810	5,007,051	19.2%	3,318,797	79.8%	9,287,607	7,998,719	16.1%	37,637,291	900,887	857,999	5.0%	883,180	2.0%	1,340,457	2,428,571
Bond Options - OGB	287	4,738	-93.9%	2,100	-86.3%	2,387	6,157	-61.2%	26,740	287	4,738	-93.9%	2,882	-90.0%	3	4
Index Futures																
SXF	317,294	569,312	-44.3%	399,355	-20.5%	716,649	1,071,916	-33.1%	8,177,610	317,608	361,389	-12.1%	312,794	1.5%	265,933	597,926
SXM	505	1,664	-69.7%	400	26.2%	905	2,953	-69.4%	13,344	270	430	-37.2%	191	41.4%	173	358
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	2,920	0		0		2,920	0		0	2,710	0		0		92	92
SMJ	0	12	-100.0%	0		0	17	-100.0%	19	0	11	-100.0%	0		0	0
SCF	0	0		0		0	1	-100.0%	21	0	1	-100.0%	0		0	0
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		0	0		59,000	10,000	143	6893.0%	10,000	0.0%	0	0
SXU	0	0		0		0	0		0	0	0		0		0	0
Total	320,719	570,988	-43.8%	399,755	-19.8%	720,474	1,074,887	-33.0%	8,249,994	330,588	361,974	-8.7%	322,985	2.4%	266,198	598,376
Index Options																
SXJ	0	0		0		0	0		340	340	0		340	0.0%	0	0
SXO	0	2,395	-100.0%	0		0	2,396	-100.0%	30,476	12,820	2,584	396.1%	12,820	0.0%	0	0
SXV	0	0		0		0	0		0	0	5	-100.0%	0		0	0
Total	0	2,395	-100.0%	0		0	2,396	-100.0%	30,816	13,160	2,589	408.3%	13,160	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	250	-100.0%	0		0	0
ETF Options	1,407,132	700,373	100.9%	938,969	49.9%	2,346,101	1,259,044	86.3%	9,359,748	2,190,800	1,191,615	83.9%	1,727,862	26.8%	7,064	11,427
Share Futures	1,373,560	792,010	73.4%	1,062,670	29.3%	2,436,230	1,351,500	80.3%	11,707,465	527,730	557,951	-5.4%	540,780	-2.4%	139	261
Equity Options	2,515,930	2,155,858	16.7%	2,735,988	-8.0%	5,251,918	5,018,974	4.6%	25,059,590	3,594,774	3,845,583	-6.5%	3,337,070	7.7%	183,298	358,769
Currency Options - USX	933	334	179.3%	3,207	-70.9%	4,140	949	336.2%	24,460	906	951	-4.7%	3,342	-72.9%	19	61
Total Futures	10,050,192	9,809,056	2.5%	6,859,054	46.5%	16,909,246	16,778,108	0.8%	80,633,950	3,355,680	3,049,689	10.0%	3,010,993	11.4%	1,726,363	3,243,345
Total Options	3,963,532	3,049,841	30.0%	3,696,114	7.2%	7,659,646	6,589,279	16.2%	35,216,165	5,896,565	5,436,668	8.5%	5,146,254	14.6%	190,419	370,328
GRAND TOTAL	14,013,724	12,858,897	9.0%	10,555,168	32.8%	24,568,892	23,367,387	5.1%	115,850,115	9,252,245	8,486,357	9.0%	8,157,247	13.4%	1,916,782	3,613,673

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2021	Feb 2020	% CHG	Jan 2021	% CHG	2021	2020	% CHG	Total 2020
Short-Term Interest Rate Futures									
BAX	125,623	181,000	-30.6%	103,640	21.2%	114,350	154,951	-26.2%	91,738
CRA	13	0		250	-94.8%	135	0		52
Total	125,636	181,000	-30.6%	103,890	20.9%	114,485	154,951	-26.1%	91,790
Short-Term Interest Rate Options - OBX	2,065	9,796	-78.9%	792	160.7%	1,413	7,360	-80.8%	2,848
Bond Futures									
CGZ	14,164	0		8,629	64.1%	11,326	0		390
CGF	39,424	39,507	-0.2%	27,763	42.0%	33,445	30,254	10.5%	21,799
CGB	260,559	224,021	16.3%	129,546	101.1%	193,373	164,837	17.3%	127,761
LGB	0	0		0		0	0		0
Total	314,147	263,528	19.2%	165,938	89.3%	238,144	195,091	22.1%	149,950
Bond Options - OGB	15	249	-94.0%	105	-85.7%	61	150	-59.3%	107
Index Futures									
SXF	16,699	29,963	-44.3%	19,967	-16.4%	18,376	26,144	-29.7%	32,451
SXM	26	87	-70.1%	20	30.0%	23	72	-68.1%	53
SEG	0	0		0		0	0		0
SDV	153	0		0		75	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		0	0		234
SXU	0	0		0		0	0		0
Total	16,878	30,050	-43.8%	19,987	-15.6%	18,474	26,216	-29.5%	32,738
Index Options									
SXJ	0	0		0		0	0		1
SXO	0	126	-100.0%	0		0	58	-100.0%	121
SXV	0	0		0		0	0		0
Total	0	126	-100.0%	0		0	58	-100.0%	122
ETF Futures	0	0		0		0	0		0
ETF Options	74,059	36,861	100.9%	46,948	57.7%	60,156	30,708	95.9%	37,142
Share Futures	72,292	41,684	73.4%	53,133	36.1%	62,467	32,963	89.5%	46,458
Equity Options	132,417	113,466	16.7%	136,799	-3.2%	134,665	122,414	10.0%	99,443
Currency Options - USX	49	17	188.2%	160	-69.4%	106	23	360.9%	97
Total Futures	528,953	516,262	2.5%	342,948	54.2%	433,570	409,221	6.0%	320,936
Total Options	208,605	160,515	30.0%	184,804	12.9%	196,401	160,713	22.2%	139,759
GRAND TOTAL	737,558	676,777	9.0%	527,752	39.8%	629,971	569,934	10.5%	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

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