

MONTRÉAL EXCHANGE

Statistics



Apr 2021

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST				TRANSACTIONS			
	Apr 2021	Apr 2020	% CHG	Mar 2021	% CHG	2021	2020	% CHG	Total 2020	Apr 2021	Apr 2020	% CHG	Mar 2021	% CHG	Apr 2021	YTD 2021
Short-Term Interest Rate Futures																
BAX	1,809,870	1,527,455	18.5%	3,154,682	-42.6%	9,424,219	11,713,877	-19.5%	23,026,123	1,342,453	878,081	52.9%	1,353,839	-0.8%	119,621	539,688
CRA	1,219	0		2,885	-57.7%	9,372	0		13,077	6,897	0		6,767	1.9%	28	351
Total	1,811,089	1,527,455	18.6%	3,157,567	-42.6%	9,433,591	11,713,877	-19.5%	23,039,200	1,349,350	878,081	53.7%	1,360,606	-0.8%	119,649	540,039
Short-Term Interest Rate Options - OBX	10,000	70,506	-85.8%	52,253	-80.9%	117,353	508,783	-76.9%	714,811	102,160	203,531	-49.8%	100,660	1.5%	13	145
Bond Futures																
CGZ	119,502	0		172,832	-30.9%	734,047	0		97,912	35,377	0		29,496	19.9%	3,198	11,315
CGF	477,796	354,173	34.9%	654,298	-27.0%	2,436,434	2,234,017	9.1%	5,471,435	87,463	66,257	32.0%	66,694	31.1%	100,875	385,070
CGB	2,266,342	1,642,701	38.0%	2,565,959	-11.7%	12,373,855	11,539,002	7.2%	32,067,944	739,123	642,403	15.1%	691,524	6.9%	918,358	4,187,666
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	2,863,640	1,996,874	43.4%	3,393,089	-15.6%	15,544,336	13,773,019	12.9%	37,637,291	861,963	708,660	21.6%	787,714	9.4%	1,022,431	4,584,051
Bond Options - OGB	0	70	-100.0%	145	-100.0%	2,532	17,951	-85.9%	26,740	432	8,484	-94.9%	432	0.0%	0	7
Index Futures																
SXF	349,705	380,080	-8.0%	1,105,726	-68.4%	2,172,080	3,293,298	-34.0%	8,177,610	298,465	293,154	1.8%	294,053	1.5%	306,173	1,414,537
SXM	446	712	-37.4%	1,139	-60.8%	2,490	6,842	-63.6%	13,344	396	612	-35.3%	371	6.7%	209	871
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	0	0		2,781	-100.0%	5,701	0		0	5,390	0		5,390	0.0%	0	111
SMJ	0	0		0		0	19	-100.0%	19	0	0		0		0	0
SCF	2	0		0		2	1	100.0%	21	2	0		0		1	1
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	4,000	0		31,000	-87.1%	35,000	0		59,000	19,500	143	13536.4%	15,500	25.8%	2	8
SXU	0	0		0		0	0		0	0	0		0		0	0
Total	354,153	380,792	-7.0%	1,140,646	-69.0%	2,215,273	3,300,160	-32.9%	8,249,994	323,753	293,909	10.2%	315,314	2.7%	306,385	1,415,528
Index Options																
SXJ	0	0		0		0	0		340	0	0		0		0	0
SXO	0	0		0		0	4,836	-100.0%	30,476	12,820	6	13566.7%	12,820	0.0%	0	0
SXV	0	0		0		0	0		0	0	5	-100.0%	0		0	0
Total	0	0		0		0	4,836	-100.0%	30,816	12,820	111	6445.5%	12,820	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	250	-100.0%	0		0	0
ETF Options	778,262	793,182	-1.9%	880,358	-11.6%	4,004,721	3,260,042	22.8%	9,359,748	1,678,959	1,283,288	30.8%	1,598,390	5.0%	6,889	26,735
Share Futures	1,659,350	1,242,600	33.5%	2,412,444	-31.2%	6,508,024	3,619,445	79.8%	11,707,465	442,425	369,670	19.7%	1,050,200	-57.9%	136	573
Equity Options	2,435,885	1,967,378	23.8%	2,733,919	-10.9%	10,421,722	9,241,543	12.8%	25,059,590	3,975,572	3,908,818	1.7%	3,973,477	0.1%	154,024	702,474
Currency Options - USX	1,141	4,824	-76.3%	243	369.5%	5,524	10,692	-48.3%	24,460	1,038	3,963	-73.8%	596	74.2%	36	123
Total Futures	6,688,232	5,147,721	29.9%	10,103,746	-33.8%	33,701,224	32,406,501	4.0%	80,633,950	2,977,491	2,250,570	32.3%	3,513,834	-15.3%	1,448,601	6,540,191
Total Options	3,225,288	2,835,960	13.7%	3,666,918	-12.0%	14,551,852	13,043,847	11.6%	35,216,165	5,770,981	5,408,095	6.7%	5,686,375	1.5%	160,962	729,484
GRAND TOTAL	9,913,520	7,983,681	24.2%	13,770,664	-28.0%	48,253,076	45,450,348	6.2%	115,850,115	8,748,472	7,658,665	14.2%	9,200,209	-4.9%	1,609,563	7,269,675

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Apr 2021	Apr 2020	% CHG	Mar 2021	% CHG	2021	2020	% CHG	Total 2020
Short-Term Interest Rate Futures									
BAX	86,184	72,735	18.5%	137,160	-37.2%	113,545	139,451	-18.6%	91,738
CRA	58	0		125	-53.6%	113	0		52
Total	86,242	72,735	18.6%	137,285	-37.2%	113,658	139,451	-18.5%	91,790
Short-Term Interest Rate Options - OBX	476	3,357	-85.8%	2,271	-79.0%	1,414	6,057	-76.7%	2,848
Bond Futures									
CGZ	5,690	0		7,514	-24.3%	8,844	0		390
CGF	22,752	16,865	34.9%	28,447	-20.0%	29,355	26,595	10.4%	21,799
CGB	107,921	78,223	38.0%	111,563	-3.3%	149,083	137,369	8.5%	127,761
LGB	0	0		0		0	0		0
Total	136,363	95,088	43.4%	147,524	-7.6%	187,282	163,964	14.2%	149,950
Bond Options - OGB	0	3	-100.0%	6	-100.0%	31	214	-85.5%	107
Index Futures									
SXF	16,652	18,099	-8.0%	48,075	-65.4%	26,170	39,206	-33.3%	32,451
SXM	21	33	-36.4%	49	-57.1%	30	81	-63.0%	53
SEG	0	0		0		0	0		0
SDV	0	0		120	-100.0%	69	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	190	0		1,347	-85.9%	422	0		234
SXU	0	0		0		0	0		0
Total	16,863	18,132	-7.0%	49,591	-66.0%	26,691	39,287	-32.1%	32,738
Index Options									
SXJ	0	0		0		0	0		1
SXO	0	0		0		0	58	-100.0%	121
SXV	0	0		0		0	0		0
Total	0	0		0		0	58	-100.0%	122
ETF Futures	0	0		0		0	0		0
ETF Options	37,060	37,770	-1.9%	38,276	-3.2%	48,250	38,810	24.3%	37,142
Share Futures	79,016	59,171	33.5%	104,888	-24.7%	78,410	43,089	82.0%	46,458
Equity Options	115,994	93,684	23.8%	118,866	-2.4%	125,563	110,018	14.1%	99,443
Currency Options - USX	54	229	-76.4%	10	440.0%	67	127	-47.2%	97
Total Futures	318,484	245,126	29.9%	439,288	-27.5%	406,041	385,791	5.2%	320,936
Total Options	153,584	135,043	13.7%	159,429	-3.7%	175,325	155,284	12.9%	139,759
GRAND TOTAL	472,068	380,169	24.2%	598,717	-21.2%	581,366	541,075	7.4%	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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