

MONTRÉAL EXCHANGE

Statistics



May 2021

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	May 2021	May 2020	% CHG	Apr 2021	% CHG	2021	2020	% CHG	Total 2020	May 2021	May 2020	% CHG	Apr 2021	% CHG	May 2021	YTD 2021
Short-Term Interest Rate Futures																
BAX	1,666,531	1,247,735	33.6%	1,809,870	-7.9%	11,090,750	12,961,612	-14.4%	23,026,123	1,348,894	966,234	39.6%	1,342,453	0.5%	107,912	647,600
CRA	780	0		1,219	-36.0%	10,152	0		13,077	6,942	0		6,897	0.7%	15	366
Total	1,667,311	1,247,735	33.6%	1,811,089	-7.9%	11,100,902	12,961,612	-14.4%	23,039,200	1,355,836	966,234	40.3%	1,349,350	0.5%	107,927	647,966
Short-Term Interest Rate Options - OBX	773	47,878	-98.4%	10,000	-92.3%	118,126	556,661	-78.8%	714,811	101,427	237,908	-57.4%	102,160	-0.7%	6	151
Bond Futures																
CGZ	148,112	0		119,502	23.9%	882,159	0		97,912	38,530	0		35,377	8.9%	3,069	14,384
CGF	642,224	410,902	56.3%	477,796	34.4%	3,078,658	2,644,919	16.4%	5,471,435	84,261	60,494	39.3%	87,463	-3.7%	125,117	510,187
CGB	4,172,764	3,244,857	28.6%	2,266,342	84.1%	16,546,619	14,783,859	11.9%	32,067,944	705,539	574,904	22.7%	739,123	-4.5%	1,124,135	5,311,801
LGB	0	0		0		0	0		0	0	0		0		0	0
Total	4,963,100	3,655,759	35.8%	2,863,640	73.3%	20,507,436	17,428,778	17.7%	37,637,291	828,330	635,398	30.4%	861,963	-3.9%	1,252,321	5,836,372
Bond Options - OGB	432	2,468	-82.5%	0		2,964	20,419	-85.5%	26,740	432	2,468	-82.5%	432	0.0%	3	10
Index Futures																
SXF	383,010	308,821	24.0%	349,705	9.5%	2,555,090	3,602,119	-29.1%	8,177,610	292,334	297,411	-1.7%	298,465	-2.1%	333,443	1,747,980
SXM	524	1,217	-56.9%	446	17.5%	3,014	8,059	-62.6%	13,344	392	767	-48.9%	396	-1.0%	261	1,132
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	0	0		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	0	2	-100.0%	2	-100.0%	2	3	-33.3%	21	2	1	100.0%	2	0.0%	0	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	0	0		4,000	-100.0%	35,000	0		59,000	19,500	143	13536.4%	19,500	0.0%	0	8
SXU	0	0		0		0	0		0	0	0		0		0	0
Total	383,534	310,040	23.7%	354,153	8.3%	2,598,807	3,610,200	-28.0%	8,249,994	317,618	298,322	6.5%	323,753	-1.9%	333,704	1,749,232
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	11	16445.5%	12,820	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	250	-100.0%	0		0	0
ETF Options	1,075,767	975,288	10.3%	778,262	38.2%	5,080,488	4,235,330	20.0%	9,359,748	1,750,885	1,571,048	11.4%	1,678,959	4.3%	8,750	35,485
Share Futures	2,052,700	2,227,730	-7.9%	1,659,350	23.7%	8,560,724	5,847,175	46.4%	11,707,465	761,375	774,780	-1.7%	442,425	72.1%	113	686
Equity Options	2,695,628	1,753,818	53.7%	2,435,885	10.7%	13,117,350	10,995,361	19.3%	25,059,590	4,548,924	4,029,932	12.9%	3,975,572	14.4%	162,287	864,761
Currency Options - USX	3,104	1,713	81.2%	1,141	172.0%	8,628	12,405	-30.4%	24,460	2,171	2,327	-6.7%	1,038	109.2%	48	171
Total Futures	9,066,645	7,441,264	21.8%	6,688,232	35.6%	42,767,869	39,847,765	7.3%	80,633,950	3,263,159	2,674,984	22.0%	2,977,491	9.6%	1,694,065	8,234,256
Total Options	3,775,704	2,781,165	35.8%	3,225,288	17.1%	18,327,556	15,825,012	15.8%	35,216,165	6,416,659	5,843,694	9.8%	5,770,981	11.2%	171,094	900,578
GRAND TOTAL	12,842,349	10,222,429	25.6%	9,913,520	29.5%	61,095,425	55,672,777	9.7%	115,850,115	9,679,818	8,518,678	13.6%	8,748,472	10.6%	1,865,159	9,134,834

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	May 2021	May 2020	% CHG	Apr 2021	% CHG	2021	2020	% CHG	Total 2020
Short-Term Interest Rate Futures									
BAX	83,326	62,386	33.6%	86,184	-3.3%	107,677	124,631	-13.6%	91,738
CRA	39	0		58	-32.8%	99	0		52
Total	83,365	62,386	33.6%	86,242	-3.3%	107,776	124,631	-13.5%	91,790
Short-Term Interest Rate Options - OBX	38	2,393	-98.4%	476	-92.0%	1,147	5,353	-78.6%	2,848
Bond Futures									
CGZ	7,405	0		5,690	30.1%	8,565	0		390
CGF	32,111	20,545	56.3%	22,752	41.1%	29,890	25,432	17.5%	21,799
CGB	208,638	162,242	28.6%	107,921	93.3%	160,647	142,152	13.0%	127,761
LGB	0	0		0		0	0		0
Total	248,154	182,787	35.8%	136,363	82.0%	199,102	167,584	18.8%	149,950
Bond Options - OGB	21	123	-82.9%	0		29	196	-85.2%	107
Index Futures									
SXF	19,150	15,441	24.0%	16,652	15.0%	24,807	34,636	-28.4%	32,451
SXM	26	60	-56.7%	21	23.8%	29	77	-62.3%	53
SEG	0	0		0		0	0		0
SDV	0	0		0		55	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		190	-100.0%	340	0		234
SXU	0	0		0		0	0		0
Total	19,176	15,501	23.7%	16,863	13.7%	25,231	34,713	-27.3%	32,738
Index Options									
SXJ	0	0		0		0	0		1
SXO	0	0		0		0	46	-100.0%	121
SXV	0	0		0		0	0		0
Total	0	0		0		0	46	-100.0%	122
ETF Futures	0	0		0		0	0		0
ETF Options	53,788	48,764	10.3%	37,060	45.1%	49,325	40,724	21.1%	37,142
Share Futures	102,635	111,386	-7.9%	79,016	29.9%	83,114	56,223	47.8%	46,458
Equity Options	134,781	87,690	53.7%	115,994	16.2%	127,353	105,725	20.5%	99,443
Currency Options - USX	155	85	82.4%	54	187.0%	84	119	-29.4%	97
Total Futures	453,330	372,060	21.8%	318,484	42.3%	415,223	383,151	8.4%	320,936
Total Options	188,783	139,055	35.8%	153,584	22.9%	177,938	152,163	16.9%	139,759
GRAND TOTAL	642,113	511,115	25.6%	472,068	36.0%	593,161	535,314	10.8%	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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