

MONTRÉAL EXCHANGE

# Statistics



**Sep 2021**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Sep 2021	Sep 2020	% CHG	Aug 2021	% CHG	2021	2020	% CHG	Total 2020	Sep 2021	Sep 2020	% CHG	Aug 2021	% CHG	Sep 2021	YTD 2021
<b>Short-Term Interest Rate Futures</b>																
BAX	2,243,227	1,053,776	112.9%	1,406,738	59.5%	19,785,843	17,892,319	10.6%	23,026,123	1,178,531	1,046,229	12.6%	1,227,249	-4.0%	140,707	1,197,249
CRA	661	2,364	-72.0%	2,649	-75.0%	19,951	6,564	203.9%	13,077	1,944	3,076	-36.8%	3,756	-48.2%	13	498
<b>Total</b>	<b>2,243,888</b>	<b>1,056,140</b>	<b>112.5%</b>	<b>1,409,387</b>	<b>59.2%</b>	<b>19,805,794</b>	<b>17,898,883</b>	<b>10.7%</b>	<b>23,039,200</b>	<b>1,180,475</b>	<b>1,049,305</b>	<b>12.5%</b>	<b>1,231,005</b>	<b>-4.1%</b>	<b>140,720</b>	<b>1,197,747</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>8,509</b>	<b>7,200</b>	<b>18.2%</b>	<b>31,600</b>	<b>-73.1%</b>	<b>213,735</b>	<b>617,548</b>	<b>-65.4%</b>	<b>714,811</b>	<b>101,497</b>	<b>67,782</b>	<b>49.7%</b>	<b>107,252</b>	<b>-5.4%</b>	<b>13</b>	<b>240</b>
<b>Bond Futures</b>																
CGZ	220,549	0		158,150	39.5%	1,516,648	0		97,912	62,856	0		27,710	126.8%	5,986	34,636
CGF	639,275	308,367	107.3%	699,633	-8.6%	5,651,546	4,066,686	39.0%	5,471,435	72,281	67,192	7.6%	87,382	-17.3%	99,628	927,636
CGB	2,468,440	1,882,000	31.2%	4,233,195	-41.7%	27,580,580	23,975,490	15.0%	32,067,944	614,506	620,010	-0.9%	683,034	-10.0%	1,015,466	9,132,492
LGB	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>3,328,264</b>	<b>2,190,367</b>	<b>52.0%</b>	<b>5,090,978</b>	<b>-34.6%</b>	<b>34,748,774</b>	<b>28,042,176</b>	<b>23.9%</b>	<b>37,637,291</b>	<b>749,643</b>	<b>687,202</b>	<b>9.1%</b>	<b>798,126</b>	<b>-6.1%</b>	<b>1,121,080</b>	<b>10,094,764</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>450</b>	<b>-100.0%</b>	<b>3,609</b>	<b>25,958</b>	<b>-86.1%</b>	<b>26,740</b>	<b>450</b>	<b>3,222</b>	<b>-86.0%</b>	<b>450</b>	<b>0.0%</b>	<b>0</b>	<b>15</b>
<b>Index Futures</b>																
SXF	1,084,246	1,061,240	2.2%	320,548	238.2%	5,374,399	6,355,873	-15.4%	8,177,610	285,606	291,708	-2.1%	293,120	-2.6%	526,935	3,348,168
SXM	1,391	1,153	20.6%	346	302.0%	6,355	11,721	-45.8%	13,344	491	252	94.8%	393	24.9%	399	2,229
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	3,800	0		75	4966.7%	9,701	0		0	6,971	0		5,440	28.1%	31	152
SMJ	0	0		0		0	19	-100.0%	19	0	0		0		0	0
SCF	12	0		0		17	21	-19.0%	21	1	0		1	0.0%	4	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	29,000	-100.0%	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
<b>Total</b>	<b>1,089,449</b>	<b>1,091,393</b>	<b>-0.2%</b>	<b>320,969</b>	<b>239.4%</b>	<b>5,425,472</b>	<b>6,406,634</b>	<b>-15.3%</b>	<b>8,249,994</b>	<b>293,069</b>	<b>310,960</b>	<b>-5.8%</b>	<b>298,954</b>	<b>-2.0%</b>	<b>527,369</b>	<b>3,350,564</b>
<b>Index Options</b>																
SXJ	0	0		0		0	340	-100.0%	340	0	340	-100.0%	0		0	0
SXO	0	17,520	-100.0%	0		0	22,356	-100.0%	30,476	12,820	17,520	-26.8%	12,820	0.0%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>0</b>	<b>17,520</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>22,696</b>	<b>-100.0%</b>	<b>30,816</b>	<b>12,820</b>	<b>17,860</b>	<b>-28.2%</b>	<b>12,820</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>950,027</b>	<b>621,862</b>	<b>52.8%</b>	<b>842,447</b>	<b>12.8%</b>	<b>8,605,619</b>	<b>6,912,649</b>	<b>24.5%</b>	<b>9,359,748</b>	<b>2,488,244</b>	<b>1,516,468</b>	<b>64.1%</b>	<b>2,318,486</b>	<b>7.3%</b>	<b>7,477</b>	<b>61,459</b>
<b>Share Futures</b>	<b>2,481,800</b>	<b>214,991</b>	<b>1054.4%</b>	<b>1,560,600</b>	<b>59.0%</b>	<b>16,168,284</b>	<b>9,858,320</b>	<b>64.0%</b>	<b>11,707,465</b>	<b>1,042,600</b>	<b>217,921</b>	<b>378.4%</b>	<b>639,975</b>	<b>62.9%</b>	<b>155</b>	<b>1,172</b>
<b>Equity Options</b>	<b>2,833,421</b>	<b>1,656,846</b>	<b>71.0%</b>	<b>2,628,645</b>	<b>7.8%</b>	<b>24,124,671</b>	<b>18,053,866</b>	<b>33.6%</b>	<b>25,059,590</b>	<b>5,539,928</b>	<b>3,926,412</b>	<b>41.1%</b>	<b>5,136,596</b>	<b>7.9%</b>	<b>142,529</b>	<b>1,404,936</b>
<b>Currency Options - USX</b>	<b>252</b>	<b>1,538</b>	<b>-83.6%</b>	<b>342</b>	<b>-26.3%</b>	<b>13,187</b>	<b>15,698</b>	<b>-16.0%</b>	<b>24,460</b>	<b>1,147</b>	<b>1,035</b>	<b>10.8%</b>	<b>1,638</b>	<b>-30.0%</b>	<b>19</b>	<b>283</b>
<b>Total Futures</b>	<b>9,143,401</b>	<b>4,552,891</b>	<b>100.8%</b>	<b>8,381,934</b>	<b>9.1%</b>	<b>76,148,324</b>	<b>62,206,013</b>	<b>22.4%</b>	<b>80,633,950</b>	<b>3,265,787</b>	<b>2,265,388</b>	<b>44.2%</b>	<b>2,968,060</b>	<b>10.0%</b>	<b>1,789,324</b>	<b>14,644,247</b>
<b>Total Options</b>	<b>3,792,209</b>	<b>2,304,966</b>	<b>64.5%</b>	<b>3,503,484</b>	<b>8.2%</b>	<b>32,960,821</b>	<b>25,648,415</b>	<b>28.5%</b>	<b>35,216,165</b>	<b>8,144,086</b>	<b>5,532,779</b>	<b>47.2%</b>	<b>7,577,242</b>	<b>7.5%</b>	<b>150,038</b>	<b>1,466,933</b>
<b>GRAND TOTAL</b>	<b>12,935,610</b>	<b>6,857,857</b>	<b>88.6%</b>	<b>11,885,418</b>	<b>8.8%</b>	<b>109,109,145</b>	<b>87,854,428</b>	<b>24.2%</b>	<b>115,850,115</b>	<b>11,409,873</b>	<b>7,798,167</b>	<b>46.3%</b>	<b>10,545,302</b>	<b>8.2%</b>	<b>1,939,362</b>	<b>16,111,180</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Sep 2021	Sep 2020	% CHG	Aug 2021	% CHG	2021	2020	% CHG	Total 2020
<b>Short-Term Interest Rate Futures</b>									
BAX	112,161	50,179	123.5%	66,987	67.4%	105,807	94,668	11.8%	91,738
CRA	33	112	-70.5%	126	-73.8%	107	35	205.7%	52
<b>Total</b>	<b>112,194</b>	<b>50,291</b>	<b>123.1%</b>	<b>67,113</b>	<b>67.2%</b>	<b>105,914</b>	<b>94,703</b>	<b>11.8%</b>	<b>91,790</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>425</b>	<b>342</b>	<b>24.3%</b>	<b>1,504</b>	<b>-71.7%</b>	<b>1,143</b>	<b>3,267</b>	<b>-65.0%</b>	<b>2,848</b>
<b>Bond Futures</b>									
CGZ	11,027	0		7,530	46.4%	8,110	0		390
CGF	31,963	14,684	117.7%	33,315	-4.1%	30,222	21,517	40.5%	21,799
CGB	123,422	89,619	37.7%	201,580	-38.8%	147,490	126,854	16.3%	127,761
LGB	0	0		0		0	0		0
<b>Total</b>	<b>166,412</b>	<b>104,303</b>	<b>59.5%</b>	<b>242,425</b>	<b>-31.4%</b>	<b>185,822</b>	<b>148,371</b>	<b>25.2%</b>	<b>149,950</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>		<b>21</b>	<b>-100.0%</b>	<b>19</b>	<b>137</b>	<b>-86.1%</b>	<b>107</b>
<b>Index Futures</b>									
SXF	51,630	50,535	2.2%	15,264	238.2%	28,587	33,629	-15.0%	32,451
SXM	66	54	22.2%	16	312.5%	34	62	-45.2%	53
SEG	0	0		0		0	0		0
SDV	180	0		3	5900.0%	52	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	1,380	-100.0%	0		186	206	-9.7%	234
SXU	0	0		0		0	0		0
<b>Total</b>	<b>51,876</b>	<b>51,969</b>	<b>-0.2%</b>	<b>15,283</b>	<b>239.4%</b>	<b>28,859</b>	<b>33,897</b>	<b>-14.9%</b>	<b>32,738</b>
<b>Index Options</b>									
SXJ	0	0		0		0	2	-100.0%	1
SXO	0	834	-100.0%	0		0	118	-100.0%	121
SXV	0	0		0		0	0		0
<b>Total</b>	<b>0</b>	<b>834</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>120</b>	<b>-100.0%</b>	<b>122</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Options</b>	<b>45,239</b>	<b>29,612</b>	<b>52.8%</b>	<b>40,116</b>	<b>12.8%</b>	<b>45,775</b>	<b>36,575</b>	<b>25.2%</b>	<b>37,142</b>
<b>Share Futures</b>	<b>118,180</b>	<b>10,237</b>	<b>1054.4%</b>	<b>74,314</b>	<b>59.0%</b>	<b>86,002</b>	<b>52,160</b>	<b>64.9%</b>	<b>46,458</b>
<b>Equity Options</b>	<b>134,924</b>	<b>78,897</b>	<b>71.0%</b>	<b>125,173</b>	<b>7.8%</b>	<b>128,323</b>	<b>95,523</b>	<b>34.3%</b>	<b>99,443</b>
<b>Currency Options - USX</b>	<b>12</b>	<b>73</b>	<b>-83.6%</b>	<b>16</b>	<b>-25.0%</b>	<b>70</b>	<b>83</b>	<b>-15.7%</b>	<b>97</b>
<b>Total Futures</b>	<b>448,662</b>	<b>216,800</b>	<b>106.9%</b>	<b>399,135</b>	<b>12.4%</b>	<b>406,597</b>	<b>329,131</b>	<b>23.5%</b>	<b>320,936</b>
<b>Total Options</b>	<b>180,600</b>	<b>109,758</b>	<b>64.5%</b>	<b>166,830</b>	<b>8.3%</b>	<b>175,330</b>	<b>135,705</b>	<b>29.2%</b>	<b>139,759</b>
<b>GRAND TOTAL</b>	<b>629,262</b>	<b>326,558</b>	<b>92.7%</b>	<b>565,965</b>	<b>11.2%</b>	<b>581,927</b>	<b>464,836</b>	<b>25.2%</b>	<b>460,695</b>

# Listed Products

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## 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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