

MONTRÉAL EXCHANGE

# Statistics

**Feb 2022**

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Feb 2022	Feb 2021	% CHG	Jan 2022	% CHG	2022	2021	% CHG	Total 2021	Feb 2022	Feb 2021	% CHG	Jan 2022	% CHG	Feb 2022	YTD 2022
<b>Short-Term Interest Rate Futures</b>																
BAX	1,418,319	2,386,850	-40.6%	1,616,904	-12.3%	3,035,223	4,459,667	-31.9%	27,825,156	1,003,928	1,587,601	-36.8%	929,183	8.0%	157,373	348,170
CRA	350	253	38.3%	351	-0.3%	701	5,268	-86.7%	22,315	1,337	8,874	-84.9%	1,401	-4.6%	40	53
<b>Total</b>	<b>1,418,669</b>	<b>2,387,103</b>	<b>-40.6%</b>	<b>1,617,255</b>	<b>-12.3%</b>	<b>3,035,924</b>	<b>4,464,935</b>	<b>-32.0%</b>	<b>27,847,471</b>	<b>1,005,265</b>	<b>1,596,475</b>	<b>-37.0%</b>	<b>930,584</b>	<b>8.0%</b>	<b>157,413</b>	<b>348,223</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>46,572</b>	<b>39,250</b>	<b>18.7%</b>	<b>13,734</b>	<b>239.1%</b>	<b>60,306</b>	<b>55,100</b>	<b>9.4%</b>	<b>354,857</b>	<b>173,599</b>	<b>96,638</b>	<b>79.6%</b>	<b>136,377</b>	<b>27.3%</b>	<b>73</b>	<b>100</b>
<b>Bond Futures</b>																
CGZ	438,538	269,120	63.0%	295,733	48.3%	734,271	441,713	66.2%	2,635,462	67,173	53,098	26.5%	79,847	-15.9%	22,550	35,590
CGF	911,777	749,068	21.7%	616,401	47.9%	1,528,178	1,304,340	17.2%	7,931,640	116,799	81,416	43.5%	104,722	11.5%	143,189	259,549
CGB	4,700,582	4,950,622	-5.1%	2,216,984	112.0%	6,917,566	7,541,554	-8.3%	36,384,387	637,089	766,373	-16.9%	714,918	-10.9%	1,135,612	2,123,535
LGB	11,774	0		9,478	24.2%	21,252	0		9,742	1,892	0		2,129	-11.1%	1,289	2,390
<b>Total</b>	<b>6,062,671</b>	<b>5,968,810</b>	<b>1.6%</b>	<b>3,138,596</b>	<b>93.2%</b>	<b>9,201,267</b>	<b>9,287,607</b>	<b>-0.9%</b>	<b>46,961,231</b>	<b>822,953</b>	<b>900,887</b>	<b>-8.7%</b>	<b>901,616</b>	<b>-8.7%</b>	<b>1,302,640</b>	<b>2,421,064</b>
<b>Bond Options - OGB</b>	<b>487</b>	<b>287</b>	<b>69.7%</b>	<b>0</b>		<b>487</b>	<b>2,387</b>	<b>-79.6%</b>	<b>4,965</b>	<b>487</b>	<b>287</b>	<b>69.7%</b>	<b>1,291</b>	<b>-62.3%</b>	<b>2</b>	<b>2</b>
<b>Index Futures</b>																
SXF	444,992	317,294	40.2%	525,364	-15.3%	970,356	716,649	35.4%	7,328,978	295,211	317,608	-7.1%	284,169	3.9%	395,678	865,225
SXM	464	505	-8.1%	381	21.8%	845	905	-6.6%	8,590	201	270	-25.6%	206	-2.4%	236	425
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	0	2,920	-100.0%	850	-100.0%	850	2,920	-70.9%	10,451	4,320	2,710	59.4%	4,320	0.0%	0	13
SMJ	0	0		0		0	0		0	0	0		0		0	0
SCF	0	0		0		0	0		18	1	0		1	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	5,000	0		13,000	-61.5%	18,000	0		35,000	8,000	10,000	-20.0%	13,000	-38.5%	1	5
SXU	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>450,456</b>	<b>320,719</b>	<b>40.5%</b>	<b>539,595</b>	<b>-16.5%</b>	<b>990,051</b>	<b>720,474</b>	<b>37.4%</b>	<b>7,383,037</b>	<b>307,733</b>	<b>330,588</b>	<b>-6.9%</b>	<b>301,696</b>	<b>2.0%</b>	<b>395,915</b>	<b>865,668</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		0	0	340	-100.0%	0		0	0
SXO	0	0		0		0	0		0	12,820	12,820	0.0%	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>0</b>		<b>0</b>		<b>0</b>	<b>0</b>		<b>0</b>	<b>12,820</b>	<b>13,160</b>	<b>-2.6%</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>790,314</b>	<b>1,407,132</b>	<b>-43.8%</b>	<b>823,871</b>	<b>-4.1%</b>	<b>1,614,185</b>	<b>2,346,101</b>	<b>-31.2%</b>	<b>11,265,989</b>	<b>2,753,543</b>	<b>2,190,800</b>	<b>25.7%</b>	<b>2,415,834</b>	<b>14.0%</b>	<b>6,179</b>	<b>14,524</b>
<b>Share Futures</b>	<b>2,222,250</b>	<b>1,373,560</b>	<b>61.8%</b>	<b>1,259,750</b>	<b>76.4%</b>	<b>3,482,000</b>	<b>2,436,230</b>	<b>42.9%</b>	<b>22,359,988</b>	<b>1,267,800</b>	<b>527,730</b>	<b>140.2%</b>	<b>415,150</b>	<b>205.4%</b>	<b>117</b>	<b>226</b>
<b>Equity Options</b>	<b>2,843,403</b>	<b>2,515,930</b>	<b>13.0%</b>	<b>3,320,412</b>	<b>-14.4%</b>	<b>6,163,815</b>	<b>5,251,918</b>	<b>17.4%</b>	<b>33,798,388</b>	<b>5,288,760</b>	<b>3,594,774</b>	<b>47.1%</b>	<b>5,411,754</b>	<b>-2.3%</b>	<b>145,777</b>	<b>313,094</b>
<b>Currency Options - USX</b>	<b>2,914</b>	<b>933</b>	<b>212.3%</b>	<b>8,171</b>	<b>-64.3%</b>	<b>11,085</b>	<b>4,140</b>	<b>167.8%</b>	<b>16,725</b>	<b>3,367</b>	<b>906</b>	<b>271.6%</b>	<b>5,058</b>	<b>-33.4%</b>	<b>30</b>	<b>83</b>
<b>Total Futures</b>	<b>10,154,046</b>	<b>10,050,192</b>	<b>1.0%</b>	<b>6,555,196</b>	<b>54.9%</b>	<b>16,709,242</b>	<b>16,909,246</b>	<b>-1.2%</b>	<b>104,551,727</b>	<b>3,403,751</b>	<b>3,355,680</b>	<b>1.4%</b>	<b>2,549,046</b>	<b>33.5%</b>	<b>1,856,085</b>	<b>3,635,181</b>
<b>Total Options</b>	<b>3,683,690</b>	<b>3,963,532</b>	<b>-7.1%</b>	<b>4,166,188</b>	<b>-11.6%</b>	<b>7,849,878</b>	<b>7,659,646</b>	<b>2.5%</b>	<b>45,440,924</b>	<b>8,232,576</b>	<b>5,896,565</b>	<b>39.6%</b>	<b>7,983,134</b>	<b>3.1%</b>	<b>152,061</b>	<b>327,803</b>
<b>GRAND TOTAL</b>	<b>13,837,736</b>	<b>14,013,724</b>	<b>-1.3%</b>	<b>10,721,384</b>	<b>29.1%</b>	<b>24,559,120</b>	<b>24,568,892</b>	<b>-0.0%</b>	<b>149,992,651</b>	<b>11,636,327</b>	<b>9,252,245</b>	<b>25.8%</b>	<b>10,532,180</b>	<b>10.5%</b>	<b>2,008,146</b>	<b>3,962,984</b>

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Feb 2022	Feb 2021	% CHG	Jan 2022	% CHG	2022	2021	% CHG	Total 2021
<b>Short-Term Interest Rate Futures</b>									
BAX	74,648	125,623	-40.6%	80,845	-7.7%	77,826	114,350	-31.9%	111,748
CRA	18	13	38.5%	17	5.9%	18	135	-86.7%	90
<b>Total</b>	<b>74,666</b>	<b>125,636</b>	<b>-40.6%</b>	<b>80,862</b>	<b>-7.7%</b>	<b>77,844</b>	<b>114,485</b>	<b>-32.0%</b>	<b>111,838</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,451</b>	<b>2,065</b>	<b>18.7%</b>	<b>686</b>	<b>257.3%</b>	<b>1,546</b>	<b>1,413</b>	<b>9.4%</b>	<b>1,425</b>
<b>Bond Futures</b>									
CGZ	23,080	14,164	62.9%	14,786	56.1%	18,827	11,326	66.2%	10,584
CGF	47,988	39,424	21.7%	30,820	55.7%	39,184	33,445	17.2%	31,854
CGB	247,399	260,559	-5.1%	110,849	123.2%	177,373	193,373	-8.3%	146,122
LGB	619	0		473	30.9%	545	0		39
<b>Total</b>	<b>319,086</b>	<b>314,147</b>	<b>1.6%</b>	<b>156,928</b>	<b>103.3%</b>	<b>235,929</b>	<b>238,144</b>	<b>-0.9%</b>	<b>188,599</b>
<b>Bond Options - OGB</b>	<b>25</b>	<b>15</b>	<b>66.7%</b>	<b>0</b>		<b>12</b>	<b>61</b>	<b>-80.3%</b>	<b>20</b>
<b>Index Futures</b>									
SXF	23,420	16,699	40.2%	26,268	-10.8%	24,881	18,376	35.4%	29,199
SXM	24	26	-7.7%	19	26.3%	22	23	-4.3%	34
SEG	0	0		0		0	0		0
SDV	0	153	-100.0%	42	-100.0%	22	75	-70.7%	42
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	263	0		650	-59.5%	462	0		139
SXU	0	0		0		0	0		0
<b>Total</b>	<b>23,707</b>	<b>16,878</b>	<b>40.5%</b>	<b>26,979</b>	<b>-12.1%</b>	<b>25,387</b>	<b>18,474</b>	<b>37.4%</b>	<b>29,414</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		0
SXO	0	0		0		0	0		0
SXV	0	0		0		0	0		0
<b>Total</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>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>ETF Options</b>	<b>41,595</b>	<b>74,059</b>	<b>-43.8%</b>	<b>41,193</b>	<b>1.0%</b>	<b>41,389</b>	<b>60,156</b>	<b>-31.2%</b>	<b>44,884</b>
<b>Share Futures</b>	<b>116,960</b>	<b>72,292</b>	<b>61.8%</b>	<b>62,987</b>	<b>85.7%</b>	<b>89,282</b>	<b>62,467</b>	<b>42.9%</b>	<b>89,084</b>
<b>Equity Options</b>	<b>149,652</b>	<b>132,417</b>	<b>13.0%</b>	<b>166,020</b>	<b>-9.9%</b>	<b>158,047</b>	<b>134,665</b>	<b>17.4%</b>	<b>134,655</b>
<b>Currency Options - USX</b>	<b>153</b>	<b>49</b>	<b>212.2%</b>	<b>408</b>	<b>-62.5%</b>	<b>284</b>	<b>106</b>	<b>167.9%</b>	<b>67</b>
<b>Total Futures</b>	<b>534,419</b>	<b>528,953</b>	<b>1.0%</b>	<b>327,756</b>	<b>63.1%</b>	<b>428,442</b>	<b>433,570</b>	<b>-1.2%</b>	<b>418,935</b>
<b>Total Options</b>	<b>193,876</b>	<b>208,605</b>	<b>-7.1%</b>	<b>208,307</b>	<b>-6.9%</b>	<b>201,278</b>	<b>196,401</b>	<b>2.5%</b>	<b>181,051</b>
<b>GRAND TOTAL</b>	<b>728,295</b>	<b>737,558</b>	<b>-1.3%</b>	<b>536,063</b>	<b>35.9%</b>	<b>629,720</b>	<b>629,971</b>	<b>-0.0%</b>	<b>599,986</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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