

MONTRÉAL EXCHANGE

Statistics

Mar 2022

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives



	MONTHLY VOLUME					YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST					TRANSACTIONS	
	Mar 2022	Mar 2021	% CHG	Feb 2022	% CHG	2022	2021	% CHG	Total 2021	Mar 2022	Mar 2021	% CHG	Feb 2022	% CHG	Mar 2022	YTD 2022
Short-Term Interest Rate Futures																
BAX	1,886,233	3,154,682	-40.2%	1,418,319	33.0%	4,921,456	7,614,349	-35.4%	27,825,156	897,867	1,353,839	-33.7%	1,003,928	-10.6%	257,526	605,696
CRA	3,728	2,885	29.2%	350	965.1%	4,429	8,153	-45.7%	22,315	3,236	6,767	-52.2%	1,337	142.0%	126	179
Total	1,889,961	3,157,567	-40.1%	1,418,669	33.2%	4,925,885	7,622,502	-35.4%	27,847,471	901,103	1,360,606	-33.8%	1,005,265	-10.4%	257,652	605,875
Short-Term Interest Rate Options - OBX	11,275	52,253	-78.4%	46,572	-75.8%	71,581	107,353	-33.3%	354,857	112,297	100,660	11.6%	173,599	-35.3%	28	128
Bond Futures																
CGZ	321,428	172,832	86.0%	438,538	-26.7%	1,055,699	614,545	71.8%	2,635,462	60,669	29,496	105.7%	67,173	-9.7%	19,227	54,817
CGF	960,270	654,298	46.8%	911,777	5.3%	2,488,448	1,958,638	27.0%	7,931,640	103,516	66,694	55.2%	116,799	-11.4%	181,294	440,843
CGB	2,827,530	2,565,959	10.2%	4,700,582	-39.8%	9,745,096	10,107,513	-3.6%	36,384,387	545,008	691,524	-21.2%	637,089	-14.5%	1,283,602	3,407,137
LGB	9,512	0		11,774	-19.2%	30,764	0		9,742	1,302	0		1,892	-31.2%	1,077	3,467
Total	4,118,740	3,393,089	21.4%	6,062,671	-32.1%	13,320,007	12,680,696	5.0%	46,961,231	710,495	787,714	-9.8%	822,953	-13.7%	1,485,200	3,906,264
Bond Options - OGB	0	145	-100.0%	487	-100.0%	487	2,532	-80.8%	4,965	487	432	12.7%	487	0.0%	0	2
Index Futures																
SXF	1,155,765	1,105,726	4.5%	444,992	159.7%	2,126,121	1,822,375	16.7%	7,328,978	278,064	294,053	-5.4%	295,211	-5.8%	712,101	1,577,326
SXM	903	1,139	-20.7%	464	94.6%	1,748	2,044	-14.5%	8,590	299	371	-19.4%	201	48.8%	234	659
SEG	0	0		0		0	0		0	0		0		0	0	
SDV	1,250	2,781	-55.1%	0		2,100	5,701	-63.2%	10,451	5,570	5,390	3.3%	4,320	28.9%	19	32
SMJ	0	0		0		0	0		0	0		0		0	0	
SCF	2	0		0		2	0		18	1		1	0.0%	2	2	
SXA	0	0		0		0	0		0	0		0		0	0	
SXB	0	0		0		0	0		0	0		0		0	0	
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	0		0		0	0		0	0		0		0	0	
SXK	0	31,000	-100.0%	5,000	-100.0%	18,000	31,000	-41.9%	35,000	0	15,500	-100.0%	8,000	-100.0%	0	5
SXU	0	0		0		0	0		0	0		0		0	0	
Total	1,157,920	1,140,646	1.5%	450,456	157.1%	2,147,971	1,861,120	15.4%	7,383,037	283,934	315,314	-10.0%	307,733	-7.7%	712,356	1,578,024
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	0	0		0		0	0		0	12,820		12,820	0.0%	12,820	0.0%	
SXV	0	0		0		0	0		0	0		0		0	0	
Total	0	0		0		0	0		0	12,820		12,820	0.0%	12,820	0.0%	
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	774,577	880,358	-12.0%	790,314	-2.0%	2,388,762	3,226,459	-26.0%	11,265,989	2,373,514	1,598,390	48.5%	2,753,543	-13.8%	8,142	22,666
Share Futures	2,745,400	2,412,444	13.8%	2,222,250	23.5%	6,227,400	4,848,674	28.4%	22,359,988	909,000	1,050,200	-13.4%	1,267,800	-28.3%	171	397
Equity Options	4,044,854	2,733,919	48.0%	2,843,403	42.3%	10,208,669	7,985,837	27.8%	33,798,388	5,682,958	3,973,477	43.0%	5,288,760	7.5%	186,937	500,031
Currency Options - USX	5,350	243	2101.6%	2,914	83.6%	16,435	4,383	275.0%	16,725	3,489	596	485.4%	3,367	3.6%	69	152
Total Futures	9,912,021	10,103,746	-1.9%	10,154,046	-2.4%	26,621,263	27,012,992	-1.5%	104,551,727	2,804,532	3,513,834	-20.2%	3,403,751	-17.6%	2,455,379	6,090,560
Total Options	4,836,056	3,666,918	31.9%	3,683,690	31.3%	12,685,934	11,326,564	12.0%	45,440,924	8,185,565	5,686,375	44.0%	8,232,576	-0.6%	195,176	522,979
GRAND TOTAL	14,748,077	13,770,664	7.1%	13,837,736	6.6%	39,307,197	38,339,556	2.5%	149,992,651	10,990,097	9,200,209	19.5%	11,636,327	-5.6%	2,650,555	6,613,539

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Mar 2022	Mar 2021	% CHG	Feb 2022	% CHG	2022	2021	% CHG	Total 2021
Short-Term Interest Rate Futures									
BAX	82,010	137,160	-40.2%	74,648	9.9%	79,378	122,812	-35.4%	111,748
CRA	162	125	29.6%	18	800.0%	71	132	-46.2%	90
Total	82,172	137,285	-40.1%	74,666	10.1%	79,449	122,944	-35.4%	111,838
Short-Term Interest Rate Options - OBX	490	2,271	-78.4%	2,451	-80.0%	1,155	1,731	-33.3%	1,425
Bond Futures									
CGZ	13,975	7,514	86.0%	23,080	-39.4%	17,027	9,912	71.8%	10,584
CGF	41,750	28,447	46.8%	47,988	-13.0%	40,136	31,591	27.0%	31,854
CGB	122,936	111,563	10.2%	247,399	-50.3%	157,179	163,024	-3.6%	146,122
LGB	413	0		619	-33.3%	496	0		39
Total	179,074	147,524	21.4%	319,086	-43.9%	214,838	204,527	5.0%	188,599
Bond Options - OGB	0	6	-100.0%	25	-100.0%	8	41	-80.5%	20
Index Futures									
SXF	50,250	48,075	4.5%	23,420	114.6%	34,292	29,393	16.7%	29,199
SXM	39	49	-20.4%	24	62.5%	28	33	-15.2%	34
SEG	0	0		0		0	0		0
SDV	54	120	-55.0%	0		34	92	-63.0%	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	0	1,347	-100.0%	263	-100.0%	290	500	-42.0%	139
SXU	0	0		0		0	0		0
Total	50,343	49,591	1.5%	23,707	112.4%	34,644	30,018	15.4%	29,414
Index Options									
SXJ	0	0		0		0	0		0
SXO	0	0		0		0	0		0
SXV	0	0		0		0	0		0
Total	0	0		0		0	0		0
ETF Futures	0	0		0		0	0		0
ETF Options	33,677	38,276	-12.0%	41,595	-19.0%	38,528	52,040	-26.0%	44,884
Share Futures	119,365	104,888	13.8%	116,960	2.1%	100,442	78,204	28.4%	89,084
Equity Options	175,863	118,866	48.0%	149,652	17.5%	164,656	128,804	27.8%	134,655
Currency Options - USX	232	10	2220.0%	153	51.6%	265	71	273.2%	67
Total Futures	430,954	439,288	-1.9%	534,419	-19.4%	429,373	435,693	-1.5%	418,935
Total Options	210,262	159,429	31.9%	193,876	8.5%	204,612	182,687	12.0%	181,051
GRAND TOTAL	641,216	598,717	7.1%	728,295	-12.0%	633,985	618,380	2.5%	599,986

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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