

MONTRÉAL EXCHANGE

Statistics

Apr 2022

Interest Rate Derivatives

Index Derivatives

Equity Derivatives



	MONTHLY VOLUME			YEAR-TO-DATE VOLUME					MONTH END OPEN INTEREST					TRANSACTIONS		
	Apr 2022	Apr 2021	% CHG	Mar 2022	% CHG	2022	2021	% CHG	Total 2021	Apr 2022	Apr 2021	% CHG	Mar 2022	% CHG	Apr 2022	YTD 2022
Short-Term Interest Rate Futures																
BAX	1,162,707	1,809,870	-35.8%	1,886,233	-38.4%	6,084,163	9,424,219	-35.4%	27,825,156	921,861	1,342,453	-31.3%	897,867	2.7%	177,826	783,522
CRA	1,156	1,219	-5.2%	3,728	-69.0%	5,585	9,372	-40.4%	22,315	3,689	6,897	-46.5%	3,236	14.0%	30	209
Total	1,163,863	1,811,089	-35.7%	1,889,961	-38.4%	6,089,748	9,433,591	-35.4%	27,847,471	925,550	1,349,350	-31.4%	901,103	2.7%	177,856	783,731
Short-Term Interest Rate Options - OBX	12,540	10,000	25.4%	11,275	11.2%	84,121	117,353	-28.3%	354,857	124,337	102,160	21.7%	112,297	10.7%	17	145
Bond Futures																
CGZ	367,267	119,502	207.3%	321,428	14.3%	1,422,966	734,047	93.9%	2,635,462	56,353	35,377	59.3%	60,669	-7.1%	19,811	74,628
CGF	730,464	477,796	52.9%	960,270	-23.9%	3,218,912	2,436,434	32.1%	7,931,640	114,726	87,463	31.2%	103,516	10.8%	126,632	567,475
CGB	2,123,795	2,266,342	-6.3%	2,827,530	-24.9%	11,868,891	12,373,855	-4.1%	36,384,387	558,748	739,123	-24.4%	545,008	2.5%	892,632	4,299,769
LGB	4,690	0		9,512	-50.7%	35,454	0		9,742	1,526	0		1,302	17.2%	768	4,235
Total	3,226,216	2,863,640	12.7%	4,118,740	-21.7%	16,546,223	15,544,336	6.4%	46,961,231	731,353	861,963	-15.2%	710,495	2.9%	1,039,843	4,946,107
Bond Options - OGB	0	0		0		487	2,532	-80.8%	4,965	487	432	12.7%	487	0.0%	0	2
Index Futures																
SXF	353,504	349,705	1.1%	1,155,765	-69.4%	2,479,625	2,172,080	14.2%	7,328,978	292,076	298,465	-2.1%	278,064	5.0%	309,360	1,886,686
SXM	154	446	-65.5%	903	-82.9%	1,902	2,490	-23.6%	8,590	307	396	-22.5%	299	2.7%	72	731
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	0	0		1,250	-100.0%	2,100	5,701	-63.2%	10,451	5,570	5,390	3.3%	5,570	0.0%	0	32
SMJ	0	0		0		0	0		0	0	0		0		0	0
SCF	0	2	-100.0%	2	-100.0%	2	2	0.0%	18	1	2	-50.0%	1	0.0%	0	2
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	4,000	-100.0%	0		18,000	35,000	-48.6%	35,000	0	19,500	-100.0%	0		0	5
SXU	0	0		0		0	0		0	0	0		0		0	0
Total	353,658	354,153	-0.1%	1,157,920	-69.5%	2,501,629	2,215,273	12.9%	7,383,037	297,954	323,753	-8.0%	283,934	4.9%	309,432	1,887,456
Index Options																
SXJ	0	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%	0	0
SXV	0	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%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	1,080,025	778,262	38.8%	774,577	39.4%	3,468,787	4,004,721	-13.4%	11,265,989	2,808,216	1,678,959	67.3%	2,373,514	18.3%	6,035	28,701
Share Futures	1,097,550	1,659,350	-33.9%	2,745,400	-60.0%	7,324,950	6,508,024	12.6%	22,359,988	349,900	442,425	-20.9%	909,000	-61.5%	91	488
Equity Options	3,284,259	2,435,885	34.8%	4,044,854	-18.8%	13,492,928	10,421,722	29.5%	33,798,388	5,885,646	3,975,572	48.0%	5,682,958	3.6%	140,336	640,367
Currency Options - USX	2,958	1,141	159.2%	5,350	-44.7%	19,393	5,524	251.1%	16,725	3,592	1,038	246.1%	3,489	3.0%	37	189
Total Futures	5,841,287	6,688,232	-12.7%	9,912,021	-41.1%	32,462,550	33,701,224	-3.7%	104,551,727	2,304,757	2,977,491	-22.6%	2,804,532	-17.8%	1,527,222	7,617,782
Total Options	4,379,782	3,225,288	35.8%	4,836,056	-9.4%	17,065,716	14,551,852	17.3%	45,440,924	8,835,098	5,770,981	53.1%	8,185,565	7.9%	146,425	669,404
GRAND TOTAL	10,221,069	9,913,520	3.1%	14,748,077	-30.7%	49,528,266	48,253,076	2.6%	149,992,651	11,139,855	8,748,472	27.3%	10,990,097	1.4%	1,673,647	8,287,186

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Apr 2022	Apr 2021	% CHG	Mar 2022	% CHG	2022	2021	% CHG	Total 2021
Short-Term Interest Rate Futures									
BAX	58,135	86,184	-32.5%	82,010	-29.1%	74,197	113,545	-34.7%	111,748
CRA	57	58	-1.7%	162	-64.8%	68	113	-39.8%	90
Total	58,192	86,242	-32.5%	82,172	-29.2%	74,265	113,658	-34.7%	111,838
Short-Term Interest Rate Options - OBX	627	476	31.7%	490	28.0%	1,026	1,414	-27.4%	1,425
Bond Futures									
CGZ	18,363	5,690	222.7%	13,975	31.4%	17,353	8,844	96.2%	10,584
CGF	36,523	22,752	60.5%	41,750	-12.5%	39,255	29,355	33.7%	31,854
CGB	106,189	107,921	-1.6%	122,936	-13.6%	144,743	149,083	-2.9%	146,122
LGB	234	0		413	-43.3%	432	0		39
Total	161,309	136,363	18.3%	179,074	-9.9%	201,783	187,282	7.7%	188,599
Bond Options - OGB	0	0		0		6	31	-80.6%	20
Index Futures									
SXF	17,675	16,652	6.1%	50,250	-64.8%	30,239	26,170	15.5%	29,199
SXM	7	21	-66.7%	39	-82.1%	23	30	-23.3%	34
SEG	0	0		0		0	0		0
SDV	0	0		54	-100.0%	26	69	-62.3%	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	190	-100.0%	0		220	422	-47.9%	139
SXU	0	0		0		0	0		0
Total	17,682	16,863	4.9%	50,343	-64.9%	30,508	26,691	14.3%	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	54,001	37,060	45.7%	33,677	60.3%	42,302	48,250	-12.3%	44,884
Share Futures	54,877	79,016	-30.5%	119,365	-54.0%	89,329	78,410	13.9%	89,084
Equity Options	164,212	115,994	41.6%	175,863	-6.6%	164,548	125,563	31.0%	134,655
Currency Options - USX	147	54	172.2%	232	-36.6%	236	67	252.2%	67
Total Futures	292,060	318,484	-8.3%	430,954	-32.2%	395,885	406,041	-2.5%	418,935
Total Options	218,987	153,584	42.6%	210,262	4.1%	208,118	175,325	18.7%	181,051
GRAND TOTAL	511,047	472,068	8.3%	641,216	-20.3%	604,003	581,366	3.9%	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/IMX 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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