



# Statistics

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**Mar.**

**2020**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	March 2020	March 2019	% CHG	February 2020	% CHG	2020	2019	% CHG	Total 2019	March 2020	March 2019	% CHG	February 2020	% CHG	March 2020	YTD 2020
<b>Short-Term Interest Rate Futures</b>																
BAX	3,833,420	3,141,425	22.03%	3,439,007	11.47%	10,186,422	7,484,594	36.10%	29,816,722	802,242	1,060,555	-24.36%	1,271,515	-36.91%	531,255	998,411
<b>Total</b>	<b>3,833,420</b>	<b>3,141,425</b>	<b>22.03%</b>	<b>3,439,007</b>	<b>11.47%</b>	<b>10,186,422</b>	<b>7,484,594</b>	<b>36.10%</b>	<b>29,816,722</b>	<b>802,242</b>	<b>1,060,555</b>	<b>-24.36%</b>	<b>1,271,515</b>	<b>-36.91%</b>	<b>531,255</b>	<b>998,411</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>136,518</b>	<b>56,626</b>	<b>141.09%</b>	<b>186,143</b>	<b>-26.66%</b>	<b>438,277</b>	<b>170,008</b>	<b>157.80%</b>	<b>1,034,240</b>	<b>220,531</b>	<b>144,885</b>	<b>52.21%</b>	<b>391,192</b>	<b>-43.63%</b>	<b>131</b>	<b>547</b>
<b>Bond Futures</b>																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
CGF	639,423	229,220	178.96%	750,642	-14.82%	1,879,844	601,365	212.60%	4,130,134	61,693	33,944	81.75%	84,900	-27.34%	157,302	328,633
CGB	3,138,003	2,266,988	38.42%	4,256,409	-26.28%	9,896,301	8,120,585	21.87%	31,684,621	576,083	661,081	-12.86%	773,099	-25.48%	1,579,545	3,853,518
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>3,777,426</b>	<b>2,496,208</b>	<b>51.33%</b>	<b>5,007,051</b>	<b>-24.56%</b>	<b>11,776,145</b>	<b>8,721,950</b>	<b>35.02%</b>	<b>35,814,755</b>	<b>637,776</b>	<b>695,025</b>	<b>-8.24%</b>	<b>857,999</b>	<b>-25.67%</b>	<b>1,736,847</b>	<b>4,182,151</b>
<b>Bond Options - OGB</b>	<b>11,724</b>	<b>111</b>	<b>10462.16%</b>	<b>4,738</b>	<b>147.45%</b>	<b>17,881</b>	<b>5,330</b>	<b>235.48%</b>	<b>16,876</b>	<b>8,414</b>	<b>3,791</b>	<b>121.95%</b>	<b>4,738</b>	<b>77.59%</b>	<b>15</b>	<b>30</b>
<b>Index Futures</b>																
SXF	1,841,296	1,139,330	61.61%	569,312	223.42%	2,913,212	1,874,473	55.41%	7,805,301	306,775	308,532	-0.57%	361,389	-15.11%	1,098,542	1,987,720
SXM	3,177	4,702	-32.43%	1,664	90.93%	6,130	16,818	-63.55%	51,559	741	490	51.22%	430	72.33%	856	1,884
SMJ	2	0	N/A	12	-83.33%	19	0	N/A	0	0	0	N/A	11	-100%	2	16
SCF	0	0	N/A	0	N/A	1	0	N/A	16	0	0	N/A	1	-100%	0	1
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXY	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	0	0	N/A	0	N/A	0	0	N/A	3,266	143	0	N/A	143	0%	0	0
SXU	0	908	-100%	0	N/A	0	908	-100%	3,716	0	454	-100%	0	N/A	0	0
<b>Total</b>	<b>1,844,475</b>	<b>1,144,940</b>	<b>61.10%</b>	<b>570,988</b>	<b>223.03%</b>	<b>2,919,362</b>	<b>1,892,199</b>	<b>54.28%</b>	<b>7,863,858</b>	<b>307,659</b>	<b>309,476</b>	<b>-0.59%</b>	<b>361,974</b>	<b>-15.01%</b>	<b>1,099,400</b>	<b>1,989,621</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXO	2,440	3,791	-35.64%	2,395	1.88%	4,836	16,953	-71.47%	62,055	181	75,303	-99.76%	2,584	-93%	5	17
SXO1	0	0	N/A	0	N/A	0	0	N/A	9,700	0	0	N/A	0	N/A	0	0
SXV	0	0	N/A	0	N/A	0	0	N/A	5	5	0	N/A	5	0%	0	0
<b>Total</b>	<b>2,440</b>	<b>3,791</b>	<b>-35.64%</b>	<b>2,395</b>	<b>1.88%</b>	<b>4,836</b>	<b>16,953</b>	<b>-71.47%</b>	<b>71,760</b>	<b>186</b>	<b>75,303</b>	<b>-99.75%</b>	<b>2,589</b>	<b>-92.82%</b>	<b>5</b>	<b>17</b>
<b>ETF Futures</b>	<b>0</b>	<b>1</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>4,205</b>	<b>-100%</b>	<b>6,045</b>	<b>250</b>	<b>0</b>	<b>N/A</b>	<b>250</b>	<b>0%</b>	<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>1,207,816</b>	<b>623,894</b>	<b>93.59%</b>	<b>700,373</b>	<b>72.45%</b>	<b>2,466,860</b>	<b>2,246,617</b>	<b>9.80%</b>	<b>7,986,880</b>	<b>1,089,132</b>	<b>1,008,257</b>	<b>8.02%</b>	<b>1,191,846</b>	<b>-8.62%</b>	<b>10,390</b>	<b>18,478</b>
<b>Share Futures</b>	<b>1,025,345</b>	<b>299,597</b>	<b>242.24%</b>	<b>792,010</b>	<b>29.46%</b>	<b>2,376,845</b>	<b>905,627</b>	<b>162.45%</b>	<b>4,413,772</b>	<b>472,050</b>	<b>211,022</b>	<b>123.70%</b>	<b>557,951</b>	<b>-15.40%</b>	<b>204</b>	<b>534</b>
<b>Equity Options</b>	<b>2,255,191</b>	<b>2,805,681</b>	<b>-19.62%</b>	<b>2,155,858</b>	<b>4.61%</b>	<b>7,274,165</b>	<b>8,042,255</b>	<b>-9.55%</b>	<b>29,142,959</b>	<b>4,060,050</b>	<b>3,861,732</b>	<b>5.14%</b>	<b>3,857,586</b>	<b>5.25%</b>	<b>160,748</b>	<b>409,420</b>
<b>Currency Options - USX</b>	<b>4,919</b>	<b>0</b>	<b>N/A</b>	<b>334</b>	<b>1372.75%</b>	<b>5,868</b>	<b>0</b>	<b>N/A</b>	<b>2,184</b>	<b>3,095</b>	<b>0</b>	<b>N/A</b>	<b>951</b>	<b>225.45%</b>	<b>65</b>	<b>108</b>
Total Futures	10,480,666	7,082,171	47.99%	9,809,056	6.85%	27,258,774	19,008,575	43.40%	77,915,152	2,219,977	2,276,078	-2.47%	3,049,689	-27.21%	3,367,706	7,170,717
Total Options	3,618,608	3,490,103	3.68%	3,049,841	18.65%	10,207,887	10,481,163	-2.61%	38,254,899	5,381,408	5,093,968	5.64%	5,448,902	-1.24%	171,354	428,600
<b>Grand Total</b>	<b>14,099,274</b>	<b>10,572,274</b>	<b>33.36%</b>	<b>12,858,897</b>	<b>9.65%</b>	<b>37,466,661</b>	<b>29,489,738</b>	<b>27.05%</b>	<b>116,170,051</b>	<b>7,601,385</b>	<b>7,370,046</b>	<b>3.14%</b>	<b>8,498,591</b>	<b>-10.56%</b>	<b>3,539,060</b>	<b>7,599,317</b>

	Average Daily Volume					Year-to-Date Volume			
	March 2020	March 2019	% CHG	February 2020	% CHG	2020	2019	% CHG	Total 2019
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	174,246	149,591	16.48%	181,000	-3.73%	161,689	120,719	33.94%	119,266
<b>Total</b>	<b>174,246</b>	<b>149,591</b>	<b>16.48%</b>	<b>181,000</b>	<b>-3.73%</b>	<b>161,689</b>	<b>120,719</b>	<b>33.94%</b>	<b>119,266</b>
<b>Short-Term Interest Rate</b>									
<b>Options - OBX</b>	<b>6,205</b>	<b>2,696</b>	<b>130.16%</b>	<b>9,797</b>	<b>-36.66%</b>	<b>6,956</b>	<b>2,742</b>	<b>153.68%</b>	<b>4,136</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	29,064	10,915	166.28%	39,507	-26.43%	29,838	9,699	207.64%	16,520
CGB	142,636	107,951	32.13%	224,021	-36.33%	157,084	130,977	19.93%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>171,701</b>	<b>118,867</b>	<b>44.45%</b>	<b>263,529</b>	<b>-34.85%</b>	<b>186,922</b>	<b>140,676</b>	<b>32.87%</b>	<b>143,259</b>
<b>Bond Options - OGB</b>	<b>532</b>	<b>5</b>	<b>10540%</b>	<b>249</b>	<b>113.66%</b>	<b>283</b>	<b>85</b>	<b>232.94%</b>	<b>67</b>
<b>Index Futures</b>									
SXF	83,695	54,253	54.27%	29,963	179.33%	46,240	30,232	52.95%	31,096
SXM	144	223	-35.43%	87	65.52%	97	271	-64.21%	205
SMJ	0	0	N/A	0	N/A	0	0	N/A	0
SCF	0	0	N/A	0	N/A	0	0	N/A	0
SXA	0	0	N/A	0	N/A	0	0	N/A	0
SXB	0	0	N/A	0	N/A	0	0	N/A	0
SXH	0	0	N/A	0	N/A	0	0	N/A	0
SXY	0	0	N/A	0	N/A	0	0	N/A	0
SXK	0	0	N/A	0	N/A	0	0	N/A	13
SXU	0	43	-100%	0	N/A	0	14	-100%	14
<b>Total</b>	<b>83,839</b>	<b>54,520</b>	<b>53.78%</b>	<b>30,052</b>	<b>178.98%</b>	<b>46,339</b>	<b>30,519</b>	<b>51.84%</b>	<b>31,330</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	110	180	-38.89%	126	-12.70%	76	273	-72.16%	248
SXO1	0	0	N/A	0	N/A	0	0	N/A	68
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>110</b>	<b>180</b>	<b>-38.89%</b>	<b>126</b>	<b>-12.70%</b>	<b>76</b>	<b>273</b>	<b>-72.16%</b>	<b>285</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>67</b>	<b>-100%</b>	<b>24</b>
<b>ETF Options</b>	<b>54,900</b>	<b>29,709</b>	<b>84.79%</b>	<b>36,861</b>	<b>48.94%</b>	<b>39,156</b>	<b>36,235</b>	<b>8.06%</b>	<b>31,820</b>
<b>Share Futures</b>	<b>46,606</b>	<b>14,266</b>	<b>226.69%</b>	<b>41,684</b>	<b>11.81%</b>	<b>37,727</b>	<b>14,606</b>	<b>158.30%</b>	<b>17,584</b>
<b>Equity Options</b>	<b>102,508</b>	<b>133,603</b>	<b>-23.27%</b>	<b>113,466</b>	<b>-9.66%</b>	<b>115,462</b>	<b>129,713</b>	<b>-10.99%</b>	<b>116,107</b>
<b>Currency Options - USX</b>	<b>223</b>	<b>0</b>	<b>N/A</b>	<b>17</b>	<b>1211.77%</b>	<b>93</b>	<b>0</b>	<b>N/A</b>	<b>8</b>
Total Futures	476,393	337,246	41.26%	516,266	-7.72%	432,678	306,589	41.13%	310,418
Total Options	164,482	166,195	-1.03%	160,517	2.47%	162,029	169,051	-4.15%	152,409
<b>Grand Total</b>	<b>640,876</b>	<b>503,441</b>	<b>27.30%</b>	<b>676,784</b>	<b>-5.31%</b>	<b>594,708</b>	<b>475,640</b>	<b>25.03%</b>	<b>462,828</b>

## Listed Products

### Short-term interest rate derivatives

BAX: Three-Month Canadian Bankers' Acceptance Futures

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

SMJ: S&P/MX 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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