



# Statistics

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**Dec.**

**2020**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	December 2020	December 2019	% CHG	November 2020	% CHG	2020	2019	% CHG	Total 2019	December 2020	December 2019	% CHG	November 2020	% CHG	December 2020	YTD 2020
<b>Short-Term Interest Rate Futures</b>																
BAX	1,744,299	2,698,972	-35.37%	1,617,081	7.87%	23,026,123	29,816,722	-22.77%	29,816,722	1,147,439	997,790	15%	1,282,453	-10.53%	77,692	1,864,268
CRA	1,281	0	N/A	3,437	-62.73%	13,077	0	N/A	0	5,578	0	N/A	5,864	-4.88%	26	366
<b>Total</b>	<b>1,745,580</b>	<b>2,698,972</b>	<b>-35.32%</b>	<b>1,620,518</b>	<b>7.72%</b>	<b>23,039,200</b>	<b>29,816,722</b>	<b>-22.73%</b>	<b>29,816,722</b>	<b>1,153,017</b>	<b>997,790</b>	<b>15.56%</b>	<b>1,288,317</b>	<b>-10.50%</b>	<b>77,718</b>	<b>1,864,634</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>13,633</b>	<b>108,305</b>	<b>-87.41%</b>	<b>37,330</b>	<b>-63.48%</b>	<b>714,811</b>	<b>1,034,240</b>	<b>-30.89%</b>	<b>1,034,240</b>	<b>55,763</b>	<b>288,136</b>	<b>-80.65%</b>	<b>108,140</b>	<b>-48.43%</b>	<b>30</b>	<b>923</b>
<b>Bond Futures</b>																
CGZ	97,510	0	N/A	402	24156.22%	97,912	0	N/A	0	25,585	0	N/A	124	20533.07%	882	904
CGF	461,928	412,638	11.95%	544,016	-15.09%	5,471,435	4,130,134	32.48%	4,130,134	70,114	49,841	40.68%	66,341	5.69%	80,547	975,070
CGB	2,239,849	1,794,655	24.81%	3,694,508	-39.37%	32,067,932	31,684,621	1.21%	31,684,621	650,977	615,822	5.71%	648,915	0.32%	923,749	11,863,433
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>2,799,287</b>	<b>2,207,293</b>	<b>26.82%</b>	<b>4,238,926</b>	<b>-33.96%</b>	<b>37,637,279</b>	<b>35,814,755</b>	<b>5.09%</b>	<b>35,814,755</b>	<b>746,676</b>	<b>665,663</b>	<b>12.17%</b>	<b>715,380</b>	<b>4.38%</b>	<b>1,005,178</b>	<b>12,839,407</b>
<b>Bond Options - OGB</b>	<b>250</b>	<b>0</b>	<b>N/A</b>	<b>532</b>	<b>-53.01%</b>	<b>26,740</b>	<b>16,876</b>	<b>58.45%</b>	<b>16,876</b>	<b>782</b>	<b>2,240</b>	<b>-65.09%</b>	<b>532</b>	<b>46.99%</b>	<b>2</b>	<b>53</b>
<b>Index Futures</b>																
SXF	1,058,920	1,127,942	-6.12%	384,958	175.07%	8,177,604	7,805,301	4.77%	7,805,301	297,750	313,713	-5.09%	319,196	-6.72%	480,948	5,197,633
SXM	825	4,531	-81.79%	415	98.80%	13,344	51,559	-74.21%	51,559	189	365	-48.22%	316	-40.19%	296	4,301
SEG	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SMJ	0	0	N/A	0	N/A	19	0	N/A	0	0	0	N/A	0	N/A	0	16
SCF	0	0	N/A	0	N/A	21	16	31.25%	16	0	0	N/A	0	N/A	0	13
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
SXX	20,000	0	N/A	0	N/A	59,000	3,266	1400.31%	3,266	10,000	143	6893.01%	19,000	-47.37%	6	11
SXU	0	0	N/A	0	N/A	0	3,716	-100%	3,716	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>1,079,745</b>	<b>1,132,473</b>	<b>-4.66%</b>	<b>385,373</b>	<b>180.18%</b>	<b>8,249,988</b>	<b>7,863,858</b>	<b>4.91%</b>	<b>7,863,858</b>	<b>307,939</b>	<b>314,221</b>	<b>-2%</b>	<b>338,512</b>	<b>-9.03%</b>	<b>481,250</b>	<b>5,201,990</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	340	0	N/A	0	340	0	N/A	340	0%	0	1
SXO	0	4,260	-100%	0	N/A	30,476	62,055	-50.89%	62,055	12,820	1,257	919.89%	25,640	-50%	0	41
SXO1	0	0	N/A	0	N/A	0	9,700	-100%	9,700	0	0	N/A	0	N/A	0	0
SXV	0	0	N/A	0	N/A	0	5	-100%	5	0	5	-100%	0	N/A	0	0
<b>Total</b>	<b>0</b>	<b>4,260</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>30,816</b>	<b>71,760</b>	<b>-57.06%</b>	<b>71,760</b>	<b>13,160</b>	<b>1,262</b>	<b>942.79%</b>	<b>25,980</b>	<b>-49.35%</b>	<b>0</b>	<b>42</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>6,045</b>	<b>-100%</b>	<b>6,045</b>	<b>0</b>	<b>250</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>805,495</b>	<b>593,982</b>	<b>35.61%</b>	<b>1,005,369</b>	<b>-19.88%</b>	<b>9,359,748</b>	<b>7,986,880</b>	<b>17.19%</b>	<b>7,986,880</b>	<b>1,373,685</b>	<b>962,364</b>	<b>42.74%</b>	<b>1,593,463</b>	<b>-13.79%</b>	<b>3,326</b>	<b>65,682</b>
<b>Share Futures</b>	<b>648,910</b>	<b>553,696</b>	<b>17.20%</b>	<b>673,055</b>	<b>-3.59%</b>	<b>11,707,465</b>	<b>4,413,772</b>	<b>165.25%</b>	<b>4,413,772</b>	<b>297,160</b>	<b>191,061</b>	<b>55.53%</b>	<b>382,510</b>	<b>-22.31%</b>	<b>136</b>	<b>1,795</b>
<b>Equity Options</b>	<b>2,342,944</b>	<b>2,014,585</b>	<b>16.30%</b>	<b>2,658,631</b>	<b>-11.87%</b>	<b>25,059,590</b>	<b>29,142,959</b>	<b>-14.01%</b>	<b>29,142,959</b>	<b>4,177,270</b>	<b>4,091,345</b>	<b>2.10%</b>	<b>4,152,832</b>	<b>0.59%</b>	<b>133,637</b>	<b>1,568,664</b>
<b>Currency Options - USX</b>	<b>2,314</b>	<b>589</b>	<b>292.87%</b>	<b>4,563</b>	<b>-49.29%</b>	<b>24,460</b>	<b>2,184</b>	<b>1019.96%</b>	<b>2,184</b>	<b>2,869</b>	<b>532</b>	<b>439.29%</b>	<b>3,493</b>	<b>-17.86%</b>	<b>49</b>	<b>444</b>
Total Futures	6,273,522	6,592,434	-4.84%	6,917,872	-9.31%	80,633,932	77,915,152	3.49%	77,915,152	2,504,792	2,168,985	15.48%	2,724,719	-8.07%	1,564,282	19,907,826
Total Options	3,164,636	2,721,721	16.27%	3,706,425	-14.62%	35,216,165	38,254,899	-7.94%	38,254,899	5,623,529	5,345,879	5.19%	5,884,440	-4.43%	137,044	1,635,808
<b>Grand Total</b>	<b>9,438,158</b>	<b>9,314,155</b>	<b>1.33%</b>	<b>10,624,297</b>	<b>-11.16%</b>	<b>115,850,097</b>	<b>116,170,051</b>	<b>-0.28%</b>	<b>116,170,051</b>	<b>8,128,321</b>	<b>7,514,864</b>	<b>8.16%</b>	<b>8,609,159</b>	<b>-5.59%</b>	<b>1,701,326</b>	<b>21,543,634</b>

	Average Daily Volume					Year-to-Date Volume			
	December 2020	December 2019	% CHG	November 2020	% CHG	2020	2019	% CHG	Total 2019
<b>Short-Term Interest Rate Futures</b>									
BAX	83,061	134,948	-38.45%	80,854	2.73%	91,737	119,266	-23.08%	119,266
CRA	61	0	N/A	171	-64.33%	94	0	N/A	0
<b>Total</b>	<b>83,122</b>	<b>134,948</b>	<b>-38.40%</b>	<b>81,025</b>	<b>2.59%</b>	<b>91,789</b>	<b>119,266</b>	<b>-23.04%</b>	<b>119,266</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>649</b>	<b>5,415</b>	<b>-88.02%</b>	<b>1,866</b>	<b>-65.22%</b>	<b>2,847</b>	<b>4,136</b>	<b>-31.17%</b>	<b>4,136</b>
<b>Bond Futures</b>									
CGZ	4,643	0	N/A	36	12797.22%	455	0	N/A	0
CGF	21,996	20,631	6.62%	27,200	-19.13%	21,798	16,520	31.95%	16,520
CGB	106,659	89,732	18.86%	184,725	-42.26%	127,760	126,738	0.81%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>133,299</b>	<b>110,364</b>	<b>20.78%</b>	<b>211,946</b>	<b>-37.11%</b>	<b>149,949</b>	<b>143,259</b>	<b>4.67%</b>	<b>143,259</b>
<b>Bond Options - OGB</b>	<b>11</b>	<b>0</b>	<b>N/A</b>	<b>26</b>	<b>-57.69%</b>	<b>106</b>	<b>67</b>	<b>58.21%</b>	<b>67</b>
<b>Index Futures</b>									
SXF	50,424	56,396	-10.59%	18,330	175.09%	32,450	31,096	4.35%	31,096
SXM	39	226	-82.74%	19	105.26%	52	205	-74.63%	205
SEG	0	0	N/A	0	N/A	0	0	N/A	0
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	952	0	N/A	0	N/A	234	13	1392.31%	13
SXU	0	0	N/A	0	N/A	0	14	-100%	14
<b>Total</b>	<b>51,416</b>	<b>56,623</b>	<b>-9.20%</b>	<b>18,351</b>	<b>180.18%</b>	<b>32,738</b>	<b>31,330</b>	<b>4.49%</b>	<b>31,330</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	1	0	N/A	0
SXO	0	213	-100%	0	N/A	120	248	-51.61%	248
SXO1	0	0	N/A	0	N/A	0	68	-100%	68
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>0</b>	<b>213</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>122</b>	<b>285</b>	<b>-57.19%</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>24</b>	<b>-100%</b>	<b>24</b>
<b>ETF Options</b>	<b>38,356</b>	<b>29,699</b>	<b>29.15%</b>	<b>47,874</b>	<b>-19.88%</b>	<b>37,141</b>	<b>31,820</b>	<b>16.72%</b>	<b>31,820</b>
<b>Share Futures</b>	<b>30,900</b>	<b>27,684</b>	<b>11.62%</b>	<b>32,050</b>	<b>-3.59%</b>	<b>46,458</b>	<b>17,584</b>	<b>164.21%</b>	<b>17,584</b>
<b>Equity Options</b>	<b>111,568</b>	<b>100,729</b>	<b>10.76%</b>	<b>126,601</b>	<b>-11.87%</b>	<b>99,442</b>	<b>116,107</b>	<b>-14.35%</b>	<b>116,107</b>
<b>Currency Options - USX</b>	<b>110</b>	<b>29</b>	<b>279.31%</b>	<b>217</b>	<b>-49.31%</b>	<b>97</b>	<b>8</b>	<b>1112.50%</b>	<b>8</b>
Total Futures	298,739	329,621	-9.37%	329,422	-9.31%	319,975	310,418	3.08%	310,418
Total Options	150,696	136,086	10.74%	176,496	-14.62%	139,746	152,409	-8.31%	152,409
<b>Grand Total</b>	<b>449,436</b>	<b>465,707</b>	<b>-3.49%</b>	<b>505,918</b>	<b>-11.16%</b>	<b>459,722</b>	<b>462,828</b>	<b>-0.67%</b>	<b>462,828</b>

## 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/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

**All reported futures and options figures represent executed data.**

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