



# Statistics

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**Feb.**

**2021**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	February 2021	February 2020	% CHG	January 2021	% CHG	2021	2020	% CHG	Total 2020	February 2021	February 2020	% CHG	January 2021	% CHG	February 2021	YTD 2021
<b>Short-Term Interest Rate Futures</b>																
BAX	2,386,850	3,439,007	-30.60%	2,072,817	15.20%	4,459,667	6,353,002	-29.80%	23,026,123	1,587,601	1,271,515	24.90%	1,255,194	26.50%	119,554	215,891
CRA	253	0	-95.00%	5,015	-95.00%	5,268	0	-95.00%	13,077	8,874	0	8,854	0.20%	15	246	
<b>Total</b>	<b>2,387,103</b>	<b>3,439,007</b>	<b>-30.60%</b>	<b>2,077,832</b>	<b>14.90%</b>	<b>4,464,935</b>	<b>6,353,002</b>	<b>-29.70%</b>	<b>23,039,200</b>	<b>1,596,475</b>	<b>1,271,515</b>	<b>25.60%</b>	<b>1,264,048</b>	<b>26.30%</b>	<b>119,569</b>	<b>216,137</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>39,250</b>	<b>186,143</b>	<b>-78.90%</b>	<b>15,850</b>	<b>147.60%</b>	<b>55,100</b>	<b>301,759</b>	<b>-81.70%</b>	<b>714,811</b>	<b>96,638</b>	<b>391,192</b>	<b>-75.30%</b>	<b>61,938</b>	<b>56.00%</b>	<b>35</b>	<b>67</b>
<b>Bond Futures</b>																
CGZ	269,120	0	-100.00%	172,593	55.90%	441,713	0	-100.00%	97,912	53,098	0	55,792	-4.80%	3,497	4,613	
CGF	749,068	750,642	-0.20%	555,272	34.90%	1,304,340	1,240,421	5.20%	5,471,435	81,416	84,900	-4.10%	78,976	3.10%	97,664	180,244
CGB	4,950,622	4,256,409	16.30%	2,590,932	91.10%	7,541,554	6,758,298	11.60%	32,067,932	766,373	773,099	-0.90%	748,412	2.40%	1,239,296	2,243,714
LGB	0	0	0.00%	0	0.00%	0	0	0.00%	0	0	0	0	0	0	0	0
<b>Total</b>	<b>5,968,810</b>	<b>5,007,051</b>	<b>19.20%</b>	<b>3,318,797</b>	<b>79.80%</b>	<b>9,287,607</b>	<b>7,998,719</b>	<b>16.10%</b>	<b>37,637,279</b>	<b>900,887</b>	<b>857,999</b>	<b>5.00%</b>	<b>883,180</b>	<b>2.00%</b>	<b>1,340,457</b>	<b>2,428,571</b>
<b>Bond Options - OGB</b>	<b>287</b>	<b>4,738</b>	<b>-93.90%</b>	<b>2100</b>	<b>-86.30%</b>	<b>2,387</b>	<b>6,157</b>	<b>-61.20%</b>	<b>26,740</b>	<b>287</b>	<b>4,738</b>	<b>-93.90%</b>	<b>2882</b>	<b>-90.00%</b>	<b>3</b>	<b>4</b>
<b>Index Futures</b>																
SXF	317,294	569,312	-44.30%	399,355	-20.50%	716,649	1,071,916	-33.10%	8,177,604	317,608	361,389	-12.10%	312,794	1.50%	265,933	597,926
SXM	505	1,664	-69.70%	400	26.30%	905	2,953	-69.40%	13,344	270	430	-37.20%	191	41.40%	173	358
SEG	0	0	0.00%	0	0.00%	0	0	0.00%	0	0	0	0	0	0	0	0
SDV	2920	0	0.00%	0	0.00%	2920	0	0.00%	0	2710	0	0	0	92	92	
SMJ	0	12	-100%	0	0.00%	0	17	-100%	19	0	11	-100%	0	0	0	0
SCF	0	0	0.00%	0	0.00%	0	1	-100%	21	0	1	-100%	0	0	0	0
SXA	0	0	0.00%	0	0.00%	0	0	0.00%	0	0	0	0	0	0	0	0
SXB	0	0	0.00%	0	0.00%	0	0	0.00%	0	0	0	0	0	0	0	0
SXH	0	0	0.00%	0	0.00%	0	0	0.00%	0	0	0	0	0	0	0	0
SXY	0	0	0.00%	0	0.00%	0	0	0.00%	0	0	0	0	0	0	0	0
SXK	0	0	0.00%	0	0.00%	0	0	0.00%	59,000	10,000	143	6893.00%	10,000	0.00%	0	0
SXU	0	0	0.00%	0	0.00%	0	0	0.00%	0	0	0	0	0	0	0	0
<b>Total</b>	<b>320,719</b>	<b>570,988</b>	<b>-43.80%</b>	<b>399,755</b>	<b>-19.80%</b>	<b>720,474</b>	<b>1,074,887</b>	<b>-33.00%</b>	<b>8,249,988</b>	<b>330,588</b>	<b>361,974</b>	<b>-8.70%</b>	<b>322,985</b>	<b>2.40%</b>	<b>266,198</b>	<b>598,376</b>
<b>Index Options</b>																
SXJ	0	0	0.00%	0	0.00%	0	0	0.00%	340	340	0	340	0%	0	0	0
SXO	0	2395	-100%	0	0.00%	0	2396	-100%	30,476	12,820	2,584	396.10%	12,820	0%	0	0
SXV	0	0	0.00%	0	0.00%	0	0	0.00%	0	0	5	-100%	0	0	0	0
<b>Total</b>	<b>0</b>	<b>2395</b>	<b>-100%</b>	<b>0</b>	<b>0.00%</b>	<b>0</b>	<b>2396</b>	<b>-100%</b>	<b>30,816</b>	<b>13,160</b>	<b>2,589</b>	<b>408.30%</b>	<b>13,160</b>	<b>0.00%</b>	<b>0</b>	<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>	<b>0.00%</b>	<b>0</b>	<b>0.00%</b>	<b>0</b>	<b>0</b>	<b>0.00%</b>	<b>0</b>	<b>0</b>	<b>250</b>	<b>-100%</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>1,407,132</b>	<b>700,373</b>	<b>100.90%</b>	<b>938,969</b>	<b>49.90%</b>	<b>2,346,101</b>	<b>1,259,044</b>	<b>86.30%</b>	<b>9,359,748</b>	<b>2,191,244</b>	<b>1,191,846</b>	<b>83.90%</b>	<b>1,728,353</b>	<b>26.80%</b>	<b>7,064</b>	<b>11,427</b>
<b>Share Futures</b>	<b>1,373,560</b>	<b>792,010</b>	<b>73.40%</b>	<b>1,062,670</b>	<b>29.30%</b>	<b>2,436,230</b>	<b>1,351,500</b>	<b>80.30%</b>	<b>11,707,465</b>	<b>527,730</b>	<b>557,951</b>	<b>-5.40%</b>	<b>540,780</b>	<b>-2.40%</b>	<b>139</b>	<b>261</b>
<b>Equity Options</b>	<b>2,515,930</b>	<b>2,155,858</b>	<b>16.70%</b>	<b>2,735,986</b>	<b>-8.00%</b>	<b>5,251,916</b>	<b>5,018,974</b>	<b>4.60%</b>	<b>25,059,590</b>	<b>3,629,685</b>	<b>3,857,586</b>	<b>-5.90%</b>	<b>3,363,698</b>	<b>7.90%</b>	<b>183,298</b>	<b>358,768</b>
<b>Currency Options - USX</b>	<b>933</b>	<b>334</b>	<b>179.30%</b>	<b>3,207</b>	<b>-70.90%</b>	<b>4,140</b>	<b>949</b>	<b>336.20%</b>	<b>24,460</b>	<b>906</b>	<b>951</b>	<b>-4.70%</b>	<b>3,342</b>	<b>-72.90%</b>	<b>19</b>	<b>61</b>
Total Futures	10,050,192	9,809,056	2.46%	6,859,054	46.52%	16,909,246	16,778,108	0.78%	80,633,932	3,355,680	3,049,689	10.03%	3,010,993	11.45%	1,726,363	3,243,345
Total Options	3,963,532	3,049,841	29.96%	3,696,112	7.24%	7,659,644	6,589,279	16.24%	35,216,165	5,931,920	5,448,902	8.86%	5,173,373	14.66%	190,419	370,327
<b>Grand Total</b>	<b>14,013,724</b>	<b>12,858,897</b>	<b>8.98%</b>	<b>10,555,166</b>	<b>32.77%</b>	<b>24,568,890</b>	<b>23,367,387</b>	<b>5.14%</b>	<b>115,850,097</b>	<b>9,287,600</b>	<b>8,498,591</b>	<b>9.28%</b>	<b>8,184,366</b>	<b>13.48%</b>	<b>1,916,782</b>	<b>3,613,672</b>

	Average Daily Volume					Year-to-Date Volume			
	February 2021	February 2020	% CHG	January 2021	% CHG	2021	2020	% CHG	Total 2020
<b>Short-Term Interest Rate Futures</b>									
BAX	125,624	181,000	-30.60%	103,641	21.20%	114,350	144,853	-21.10%	91,738
CRA	13	0	0.00%	251	-94.70%	135	0	0.00%	95
<b>Total</b>	<b>125,637</b>	<b>181,000</b>	<b>-30.60%</b>	<b>103,892</b>	<b>20.90%</b>	<b>114,486</b>	<b>144,853</b>	<b>-21.00%</b>	<b>91,790</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2066</b>	<b>9,797</b>	<b>-78.90%</b>	<b>793</b>	<b>160.70%</b>	<b>1413</b>	<b>6,572</b>	<b>-78.50%</b>	<b>2,848</b>
<b>Bond Futures</b>									
CGZ	14,164	0	0	8630	64.10%	11,326	0	0	455
CGF	39,425	39,507	-0.20%	27,764	42.00%	33,445	28,813	16.10%	21,799
CGB	260,559	224,022	16.30%	129,547	101.10%	193,373	163,410	18.30%	127,761
LGB	0	0	0	0	0	0	0	0	0
<b>Total</b>	<b>314,148</b>	<b>263,529</b>	<b>19.20%</b>	<b>165,940</b>	<b>89.30%</b>	<b>238,144</b>	<b>192,223</b>	<b>23.90%</b>	<b>149,949</b>
<b>Bond Options - OGB</b>	<b>15</b>	<b>249</b>	<b>-93.90%</b>	<b>105</b>	<b>-85.60%</b>	<b>61</b>	<b>158</b>	<b>-61.20%</b>	<b>107</b>
<b>Index Futures</b>									
SXF	16,700	29,964	-44.30%	19,968	-16.40%	18,376	23,908	-23.10%	32,451
SXM	27	88	-69.70%	20	32.90%	23	57	-59.30%	53
SEG	0	0	0.00%	0	0.00%	0	0	0.00%	0
SDV	162	0	0.00%	0	0.00%	162	0	0.00%	0
SMJ	0	1	-100.00%	0	0.00%	0	1	-100.00%	0
SCF	0	0	0.00%	0	0.00%	0	0	-100.00%	0
SXA	0	0	0.00%	0	0.00%	0	0	0.00%	0
SXB	0	0	0.00%	0	0.00%	0	0	0.00%	0
SXH	0	0	0.00%	0	0.00%	0	0	0.00%	0
SXY	0	0	0.00%	0	0.00%	0	0	0.00%	0
SXK	0	0	0.00%	0	0.00%	0	0	0.00%	234
SXU	0	0	0.00%	0	0.00%	0	0	0.00%	0
<b>Total</b>	<b>16,889</b>	<b>30,053</b>	<b>-43.80%</b>	<b>19,988</b>	<b>-15.50%</b>	<b>18,561</b>	<b>23,966</b>	<b>-22.90%</b>	<b>32,738</b>
<b>Index Options</b>									
SXJ	0	0	0	0	0%	0	0	0	1
SXO	0	126	-100%	0	0%	0	53	-100.00%	121
SXV	0	0	0	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>126</b>	<b>-100%</b>	<b>0</b>	<b>0%</b>	<b>0</b>	<b>53</b>	<b>-100.00%</b>	<b>122</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>ETF Options</b>	<b>74,060</b>	<b>36,862</b>	<b>100.90%</b>	<b>46,948</b>	<b>57.70%</b>	<b>60,156</b>	<b>26,338</b>	<b>128.40%</b>	<b>37,142</b>
<b>Share Futures</b>	<b>72,293</b>	<b>41,685</b>	<b>73.40%</b>	<b>53,134</b>	<b>36.10%</b>	<b>62,467</b>	<b>29,487</b>	<b>111.80%</b>	<b>46,458</b>
<b>Equity Options</b>	<b>132,417</b>	<b>113,466</b>	<b>16.70%</b>	<b>136,799</b>	<b>-3.20%</b>	<b>134,665</b>	<b>123,043</b>	<b>9.40%</b>	<b>99,443</b>
<b>Currency Options - USX</b>	<b>49</b>	<b>18</b>	<b>179.30%</b>	<b>160</b>	<b>-69.40%</b>	<b>106</b>	<b>24</b>	<b>338.10%</b>	<b>97</b>
Total Futures	528,967	516,267	2.46%	342,955	54.24%	433,657	390,529	11.04%	319,976
Total Options	208,607	160,518	29.96%	184,805	12.88%	196,401	156,188	25.75%	139,747
<b>Grand Total</b>	<b>737,574</b>	<b>676,785</b>	<b>8.98%</b>	<b>527,760</b>	<b>39.76%</b>	<b>630,058</b>	<b>546,717</b>	<b>15.24%</b>	<b>459,723</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

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