



# Statistics

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**Mar.**

**2021**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	March 2021	March 2020	% CHG	February 2021	% CHG	2021	2020	% CHG	Total 2020	March 2021	March 2020	% CHG	February 2021	% CHG	March 2021	YTD 2021
<b>Short-Term Interest Rate Futures</b>																
BAX	3,154,682	3,833,420	-17.7%	2,386,850	32.2%	7,614,349	10,186,422	-25.3%	23,026,123	1,353,839	802,242	68.8%	1,587,601	-14.7%	204,176	420,067
CRA	2,885	0		253	1040.3%	8,153	0	0.0%	13,077	6,767	0		8,874	-23.7%	77	323
<b>Total</b>	<b>3,157,567</b>	<b>3,833,420</b>	<b>-17.6%</b>	<b>2,387,103</b>	<b>32.3%</b>	<b>7,622,502</b>	<b>10,186,422</b>	<b>-25.2%</b>	<b>23,039,200</b>	<b>1,360,606</b>	<b>802,242</b>	<b>69.6%</b>	<b>1,596,475</b>	<b>-14.8%</b>	<b>204,253</b>	<b>420,390</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>52,253</b>	<b>136,518</b>	<b>-61.7%</b>	<b>39,250</b>	<b>33.1%</b>	<b>107,353</b>	<b>438,277</b>	<b>-75.5%</b>	<b>714,811</b>	<b>100,660</b>	<b>220,531</b>	<b>-54.4%</b>	<b>96,638</b>	<b>4.2%</b>	<b>65</b>	<b>132</b>
<b>Bond Futures</b>																
CGZ	172,832	0		269,120	-35.8%	614,545	0		97,912	29,496	0	0.0%	53,098	-44.4%	3,504	8,117
CGF	654,298	639,423	2.3%	749,068	-12.7%	1,958,638	1,879,844	4.2%	5,471,435	66,694	61,693	8.1%	81,416	-18.1%	103,951	284,195
CGB	2,565,959	3,138,003	-18.2%	4,950,622	-48.2%	10,107,513	9,896,301	2.1%	32,067,932	691,524	576,083	20.0%	766,373	-9.8%	1,025,594	3,269,308
LGB	0	0		0		0	0	0.0%	0	0	0	0.0%	0		0	0
<b>Total</b>	<b>3,393,089</b>	<b>3,777,426</b>	<b>-10.2%</b>	<b>5,968,810</b>	<b>-43.2%</b>	<b>12,680,696</b>	<b>11,776,145</b>	<b>7.7%</b>	<b>37,637,279</b>	<b>787,714</b>	<b>637,776</b>	<b>23.5%</b>	<b>900,887</b>	<b>-12.6%</b>	<b>1,133,049</b>	<b>3,561,620</b>
<b>Bond Options - OGB</b>	<b>145</b>	<b>11,724</b>	<b>-98.8%</b>	<b>287</b>	<b>-49.5%</b>	<b>2,532</b>	<b>17,881</b>	<b>-85.8%</b>	<b>26,740</b>	<b>432</b>	<b>8,414</b>	<b>-94.9%</b>	<b>287</b>	<b>50.5%</b>	<b>3</b>	<b>7</b>
<b>Index Futures</b>																
SXF	1,105,726	1,841,296	-39.9%	317,294	248.5%	1,822,375	2,913,212	-37.4%	8,177,604	294,053	306,775	-4.1%	317,608	-7.4%	510,438	1,108,364
SXM	1,139	3,177	-64.1%	505	125.5%	2,044	6,130	-66.7%	13,344	371	741	-49.9%	270	37.4%	304	662
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	2,781	0		2,920	-4.8%	5,701	0		0	5,390	0		2,710	98.9%	19	111
SMJ	0	2	-100.0%	0		0	19	-100.0%	19	0	0		0		0	0
SCF	0	0		0		0	1	-100.0%	21	0	0		0		0	0
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	31,000	0		0		31,000	0		59,000	15,500	143	10739.2%	10,000	55.0%	6	6
SXU	0	0		0		0	0		0	0	0		0		0	0
<b>Total</b>	<b>1,140,646</b>	<b>1,844,475</b>	<b>-38.2%</b>	<b>320,719</b>	<b>255.7%</b>	<b>1,861,120</b>	<b>2,919,362</b>	<b>-36.2%</b>	<b>8,249,988</b>	<b>315,314</b>	<b>307,659</b>	<b>2.5%</b>	<b>330,588</b>	<b>-4.6%</b>	<b>510,767</b>	<b>1,109,143</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		340	0	0		340	-100.0%	0	0
SXO	0	2,440	-100.0%	0		0	4,836	-100.0%	30,476	12,820	181	6982.9%	12,820	0.0%	0	0
SXV	0	0		0		0	0		0	0	5	-100.0%	0		0	0
<b>Total</b>	<b>0</b>	<b>2,440</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>4,836</b>	<b>-100.0%</b>	<b>30,816</b>	<b>12,820</b>	<b>186</b>	<b>6792.5%</b>	<b>13,160</b>	<b>-2.6%</b>	<b>0</b>	<b>0</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>	<b>250</b>	<b>-100.0%</b>	<b>0</b>		<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>880,358</b>	<b>1,207,816</b>	<b>-27.1%</b>	<b>1,407,132</b>	<b>-37.4%</b>	<b>3,226,459</b>	<b>2,466,860</b>	<b>30.8%</b>	<b>9,359,748</b>	<b>1,598,390</b>	<b>1,089,132</b>	<b>46.8%</b>	<b>2,191,244</b>	<b>-27.1%</b>	<b>8,419</b>	<b>19,846</b>
<b>Share Futures</b>	<b>2,412,444</b>	<b>1,025,345</b>	<b>135.3%</b>	<b>1,373,560</b>	<b>75.6%</b>	<b>4,848,674</b>	<b>2,376,845</b>	<b>104.0%</b>	<b>11,707,465</b>	<b>1,050,200</b>	<b>472,050</b>	<b>122.5%</b>	<b>527,730</b>	<b>99.0%</b>	<b>176</b>	<b>437</b>
<b>Equity Options</b>	<b>2,733,919</b>	<b>2,255,191</b>	<b>21.2%</b>	<b>2,515,930</b>	<b>8.7%</b>	<b>7,985,835</b>	<b>7,274,165</b>	<b>9.8%</b>	<b>25,059,590</b>	<b>3,972,064</b>	<b>4,054,916</b>	<b>-2.0%</b>	<b>3,629,685</b>	<b>9.4%</b>	<b>189,681</b>	<b>548,449</b>
<b>Currency Options - USX</b>	<b>243</b>	<b>4,919</b>	<b>-95.1%</b>	<b>933</b>	<b>-74.0%</b>	<b>4,383</b>	<b>5,868</b>	<b>-25.3%</b>	<b>24,460</b>	<b>596</b>	<b>3,095</b>	<b>-80.7%</b>	<b>906</b>	<b>-34.2%</b>	<b>26</b>	<b>87</b>
Total Futures	10,103,746	10,480,666	-3.6%	10,050,192	0.5%	27,012,992	27,258,774	-0.9%	80,633,932	3,513,834	2,219,977	58.3%	3,355,680	4.7%	1,848,245	5,091,590
Total Options	3,666,918	3,618,608	1.3%	3,963,532	-7.5%	11,326,562	10,207,887	11.0%	35,216,165	5,684,962	5,376,274	5.7%	5,931,920	-4.2%	198,194	568,521
<b>Grand Total</b>	<b>13,770,664</b>	<b>14,099,274</b>	<b>-2.3%</b>	<b>14,013,724</b>	<b>-1.7%</b>	<b>38,339,554</b>	<b>37,466,661</b>	<b>2.3%</b>	<b>115,850,097</b>	<b>9,198,796</b>	<b>7,596,251</b>	<b>21.1%</b>	<b>9,287,600</b>	<b>-1.0%</b>	<b>2,046,439</b>	<b>5,660,111</b>

	Average Daily Volume					Year-to-Date Volume			
	March 2021	March 2020	% CHG	February 2021	% CHG	2021	2020	% CHG	Total 2020
<b>Short-Term Interest Rate Futures</b>									
BAX	137,160	174,246	-21.30%	125,624	9.20%	122,812	161,689	-24.00%	91738
CRA	125	0		13	842.00%	132	0		95
<b>Total</b>	<b>137,286</b>	<b>174,246</b>	<b>-21.20%</b>	<b>125,637</b>	<b>9.30%</b>	<b>122,944</b>	<b>161,689</b>	<b>-24.00%</b>	<b>91790</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,272</b>	<b>6,205</b>	<b>-63.40%</b>	<b>2,066</b>	<b>10.00%</b>	<b>1,732</b>	<b>6,957</b>	<b>-75.10%</b>	<b>2848</b>
<b>Bond Futures</b>									
CGZ	7,514	0		14,164	-46.90%	9,912	0		455
CGF	28,448	29,065	-2.10%	39,425	-27.80%	31,591	29,839	5.90%	21799
CGB	111,563	142,637	-21.80%	260,559	-57.20%	163,024	157,084	3.80%	127761
LGB	0	0		0		0	0		0
<b>Total</b>	<b>147,526</b>	<b>171,701</b>	<b>-14.10%</b>	<b>314,148</b>	<b>-53.00%</b>	<b>204,527</b>	<b>186,923</b>	<b>9.40%</b>	<b>149949</b>
<b>Bond Options - OGB</b>	<b>6</b>	<b>533</b>	<b>-98.80%</b>	<b>15</b>	<b>-58.30%</b>	<b>41</b>	<b>284</b>	<b>-85.60%</b>	<b>107</b>
<b>Index Futures</b>									
SXF	48,075	83,695	-42.60%	16,700	187.90%	29,393	46,241	-36.40%	32451
SXM	50	144	-65.70%	27	86.30%	33	97	-66.10%	53
SEG	0	0		0		0	0		0
SDV	121	0		162	-25.50%	139	0		0
SMJ	0	0	-100.00%	0		0	0	-100.00%	0
SCF	0	0		0		0	0	-100.00%	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	1,348	0		0		500	0		234
SXU	0	0		0		0	0		0
<b>Total</b>	<b>49,593</b>	<b>83,840</b>	<b>-40.80%</b>	<b>16,880</b>	<b>193.80%</b>	<b>30,018</b>	<b>46,339</b>	<b>-35.20%</b>	<b>32738</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		1
SXO	0	111	-100.00%	0		0	77	-100.00%	121
SXV	0	0		0		0	0		0
<b>Total</b>	<b>0</b>	<b>111</b>	<b>-100.00%</b>	<b>0</b>		<b>0</b>	<b>77</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>ETF Options</b>	<b>38,276</b>	<b>54,901</b>	<b>-30.30%</b>	<b>74,060</b>	<b>-48.3%</b>	<b>52,040</b>	<b>39,157</b>	<b>32.90%</b>	<b>37142</b>
<b>Share Futures</b>	<b>104,889</b>	<b>46,607</b>	<b>125.10%</b>	<b>72,293</b>	<b>45.1%</b>	<b>78,204</b>	<b>37,728</b>	<b>107.30%</b>	<b>46458</b>
<b>Equity Options</b>	<b>118,866</b>	<b>102,509</b>	<b>16.00%</b>	<b>132,417</b>	<b>-10.2%</b>	<b>128,804</b>	<b>115,463</b>	<b>11.60%</b>	<b>99443</b>
<b>Currency Options - USX</b>	<b>11</b>	<b>224</b>	<b>-95.30%</b>	<b>49</b>	<b>-78.5%</b>	<b>71</b>	<b>93</b>	<b>-24.10%</b>	<b>97</b>
Total Futures	439,293	476,394	-7.80%	528,957	-17.00%	435,693	432,679	0.70%	319,976
Total Options	159,431	164,482	-3.10%	208,607	-23.60%	182,686	162,030	12.70%	139,747
<b>Grand Total</b>	<b>598,725</b>	<b>640,876</b>	<b>-6.60%</b>	<b>737,564</b>	<b>-18.80%</b>	<b>618,380</b>	<b>594,709</b>	<b>4.00%</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

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

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