



Statistics

Feb. 2020

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	February 2020	February 2019	% CHG	January 2020	% CHG	2020	2019	% CHG	Total 2019	February 2020	February 2019	% CHG	January 2020	% CHG	February 2020	YTD 2020
Short-Term Interest Rate Futures																
BAX	3,439,007	1,822,611	88.69%	2,913,995	18.02%	6,353,002	4,343,169	46.28%	29,816,722	1,271,515	1,008,556	26.07%	1,059,380	20.02%	247,207	467,156
Total	3,439,007	1,822,611	88.69%	2,913,995	18.02%	6,353,002	4,343,169	46.28%	29,816,722	1,271,515	1,008,556	26.07%	1,059,380	20.02%	247,207	467,156
Short-Term Interest Rate Options - OBX	186,143	55,704	234.17%	115,616	61%	301,759	113,382	166.14%	1,034,240	391,192	223,222	75.25%	292,452	33.76%	271	416
Bond Futures																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
CGF	750,642	192,951	289.03%	489,779	53.26%	1,240,421	372,145	233.32%	4,130,134	84,900	26,450	220.98%	71,868	18.13%	102,431	171,331
CGB	4,256,409	3,782,708	12.52%	2,501,889	70.13%	6,758,298	5,853,597	15.46%	31,684,621	773,099	657,663	17.55%	639,926	20.81%	1,211,723	2,273,973
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	5,007,051	3,975,659	25.94%	2,991,668	67.37%	7,998,719	6,225,742	28.48%	35,814,755	857,999	684,113	25.42%	711,794	20.54%	1,314,154	2,445,304
Bond Options - OGB	4,738	3,680	28.75%	1,419	233.90%	6,157	5,219	17.97%	16,876	4,738	3,680	28.75%	3,659	29.49%	11	15
Index Futures																
SXF	569,312	327,324	73.93%	502,604	13.27%	1,071,916	735,143	45.81%	7,805,301	361,389	311,879	15.87%	329,788	9.58%	474,767	889,178
SXM	1,664	3,946	-57.83%	1,289	29.09%	2,953	12,116	-75.63%	51,559	430	815	-47.24%	373	15.28%	566	1,028
SMJ	12	0	N/A	5	140%	17	0	N/A	0	11	0	N/A	2	450%	9	14
SCF	0	0	N/A	1	-100%	1	0	N/A	16	1	0	N/A	1	0%	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	1,300	-89%	143	0%	0	0
SXU	0	0	N/A	0	N/A	0	0	N/A	3,716	0	460	-100%	0	N/A	0	0
Total	570,988	331,270	72.36%	503,899	13.31%	1,074,887	747,259	43.84%	7,863,858	361,974	314,454	15.11%	330,307	9.59%	475,342	890,221
Index Options																
SXJ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXO	2,395	5,729	-58.20%	1	239400%	2,396	13,162	-81.80%	62,055	2,584	120,686	-97.86%	1,248	107.05%	11	12
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
Total	2,395	5,729	-58.20%	1	239400%	2,396	13,162	-81.80%	71,760	2,589	120,686	-97.86%	1,253	106.62%	11	12
ETF Futures	0	420	-100%	0	N/A	0	4,204	-100%	6,045	250	5,090	-95.09%	250	0%	0	0
ETF Options	700,373	737,831	-5.08%	558,671	25.36%	1,259,044	1,622,723	-22.41%	7,986,880	1,191,846	1,231,854	-3.25%	1,069,902	11.40%	4,486	8,088
Share Futures	792,010	300,211	163.82%	559,490	41.56%	1,351,500	606,030	123.01%	4,413,772	557,951	186,800	198.69%	245,601	127.18%	184	330
Equity Options	2,155,858	2,478,576	-13.02%	2,863,116	-24.70%	5,018,974	5,236,574	-4.16%	29,142,959	3,857,586	3,250,471	18.68%	3,749,036	2.90%	119,540	248,672
Currency Options - USX	334	0	N/A	615	-45.69%	949	0	N/A	2,184	951	0	N/A	1,016	-6.40%	19	43
Total Futures	9,809,056	6,430,171	52.55%	6,969,052	40.75%	16,778,108	11,926,404	40.68%	77,915,152	3,049,689	2,199,013	38.68%	2,347,332	29.92%	2,036,887	3,803,011
Total Options	3,049,841	3,281,520	-7.06%	3,539,438	-13.83%	6,589,279	6,991,060	-5.75%	38,254,899	5,448,902	4,829,913	12.82%	5,117,318	6.48%	124,338	257,246
Grand Total	12,858,897	9,711,691	32.41%	10,508,490	22.37%	23,367,387	18,917,464	23.52%	116,170,051	8,498,591	7,028,926	20.91%	7,464,650	13.85%	2,161,225	4,060,257

	Average Daily Volume					Year-to-Date Volume			
	February 2020	February 2019	% CHG	January 2020	% CHG	2020	2019	% CHG	Total 2019
Short-Term Interest Rate									
Futures									
BAX	181,000	95,926	88.69%	132,454	36.65%	154,951	105,930	46.28%	119,266
Total	181,000	95,926	88.69%	132,454	36.65%	154,951	105,930	46.28%	119,266
Short-Term Interest Rate									
Options - OBX	9,797	2,931	234.26%	5,255	86.43%	7,359	2,765	166.15%	4,136
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	39,507	10,155	289.04%	22,262	77.46%	30,254	9,076	233.34%	16,520
CGB	224,021	199,089	12.52%	113,722	96.99%	164,836	142,770	15.46%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	263,529	209,245	25.94%	135,984	93.79%	195,090	151,847	28.48%	143,259
Bond Options - OGB	249	193	29.02%	64	289.06%	150	127	18.11%	67
Index Futures									
SXF	29,963	17,227	73.93%	22,845	31.16%	26,143	17,930	45.81%	31,096
SXM	87	207	-57.97%	58	50%	72	295	-75.59%	205
SMJ	0	0	N/A	5	-100%	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	0	N/A	0	N/A	0	0	N/A	14
Total	30,052	17,435	72.37%	22,904	31.21%	26,216	18,225	43.85%	31,330
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	126	301	-58.14%	0	N/A	58	321	-81.93%	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
Total	126	301	-58.14%	0	N/A	58	321	-81.93%	285
ETF Futures	0	22	-100%	0	N/A	0	102	-100%	24
ETF Options	36,861	38,833	-5.08%	25,394	45.16%	30,708	39,578	-22.41%	31,820
Share Futures	41,684	15,800	163.82%	25,431	63.91%	32,963	14,781	123.01%	17,584
Equity Options	113,466	130,451	-13.02%	130,141	-12.81%	122,414	127,721	-4.16%	116,107
Currency Options - USX	17	0	N/A	27	-37.04%	23	0	N/A	8
Total Futures	516,266	338,430	52.55%	316,775	62.98%	409,222	290,887	40.68%	310,418
Total Options	160,517	172,711	-7.06%	160,883	-0.23%	160,714	170,513	-5.75%	152,409
Grand Total	676,784	511,141	32.41%	477,658	41.69%	569,936	461,401	23.52%	462,828

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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