



Statistics

Jan.

2021

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	January 2021	January 2020	% CHG	December 2020	% CHG	2021	2020	% CHG	Total 2020	January 2021	January 2020	% CHG	December 2020	% CHG	January 2021	YTD 2021
Short-Term Interest Rate Futures																
BAX	2,072,817	2,913,995	-28.87%	1,744,299	18.83%	2,072,817	2,913,995	-28.87%	23,026,123	1,255,194	1,059,380	18.48%	1,147,439	9.39%	96,337	96,337
CRA	5,015	0	N/A	1,281	291.49%	5,015	0	N/A	13,077	8,854	0	N/A	5,578	58.73%	231	231
Total	2,077,832	2,913,995	-28.70%	1,745,580	19.03%	2,077,832	2,913,995	-28.70%	23,039,200	1,264,048	1,059,380	19.32%	1,153,017	9.63%	96,568	96,568
Short-Term Interest Rate Options - OBX	15,850	115,616	-86.29%	13,633	16.26%	15,850	115,616	-86.29%	714,811	61,938	292,452	-78.82%	55,763	11.07%	32	32
Bond Futures																
CGZ	172,593	0	N/A	97510	77.00%	172,593	0	N/A	97,912	55,792	0	N/A	25585	118.07%	1,116	1,116
CGF	555,272	489,779	13.37%	461,928	20.21%	555,272	489,779	13.37%	5,471,435	78,976	71,868	9.89%	70,114	12.64%	82,580	82,580
CGB	2,590,932	2,501,889	3.56%	2,239,849	15.67%	2,590,932	2,501,889	3.56%	32,067,932	748,412	639,926	16.95%	650,977	14.97%	1,004,418	1,004,418
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	3,318,797	2,991,668	10.94%	2,799,287	18.56%	3,318,797	2,991,668	10.94%	37,637,279	883,180	711,794	24.08%	746,676	18.28%	1,088,114	1,088,114
Bond Options - OGB	2,100	1,419	47.99%	250	740.00%	2,100	1,419	47.99%	26,740	2,882	3,659	-21.24%	782	268.54%	1	1
Index Futures																
SXF	399,355	502,604	-20.54%	1,058,920	-62.29%	399,355	502,604	-20.54%	8,177,604	312,794	329,788	-5.15%	297,750	5.05%	331,993	331,993
SXM	400	1,289	-68.97%	825	-51.52%	400	1,289	-68.97%	13,299	191	373	-48.79%	189	1.06%	185	185
SEG	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SMJ	0	5	-100%	0	N/A	0	5	-100%	19	0	2	-100%	0	N/A	0	0
SCF	0	1	-100%	0	N/A	0	1	-100%	21	0	1	-100%	0	N/A	0	0
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	0	0	N/A	20000	-100.00%	0	0	N/A	49,000	10,000	143	6893.01%	10,000	0.00%	0	0
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	399,755	503,899	-20.67%	1,079,745	-62.98%	399,755	503,899	-20.67%	8,249,988	322,985	330,307	-2.22%	307,939	4.89%	332,178	332,178
Index Options																
SXJ	0	0	N/A	0	N/A	0	0	N/A	340	340	0	N/A	340	0%	0	0
SXO	0	1	-100%	0	N/A	0	1	-100%	30,476	12,820	1,248	927.24%	12,820	0%	0	0
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	5	-100%	0	N/A	0	0
Total	0	1	-100%	0	N/A	0	1	-100%	30,816	13,160	1,253	950.28%	13,160	0.00%	0	0
ETF Futures	0	0	N/A	0	N/A	0	0	N/A	0	0	250	-100%	0	N/A	0	0
ETF Options	938,969	558,671	68.07%	805,495	16.57%	938,969	558,671	68.07%	9,359,748	1,728,353	1,069,902	61.54%	1,373,685	25.82%	4,363	4,363
Share Futures	1,062,670	559,490	89.94%	648,910	63.76%	1,062,670	559,490	89.94%	11,707,465	540,780	245,601	120.19%	297,160	81.98%	122	122
Equity Options	2,735,986	2,863,116	-4.44%	2,342,944	16.78%	2,735,986	2,863,116	-4.44%	25,059,590	3,363,698	3,749,033	-10.28%	4,177,270	-19.48%	175,470	175,470
Currency Options - USX	3,207	615	421.46%	2,314	38.59%	3,207	615	421.46%	24,460	3,342	1,016	228.94%	2,869	16.49%	42	42
Total Futures	6,859,054	6,969,052	-1.58%	6,273,522	9.33%	6,859,054	6,969,052	-1.58%	80,633,932	3,010,993	2,347,332	28.27%	2,504,792	20.21%	1,516,982	1,516,982
Total Options	3,696,112	3,539,438	4.43%	3,164,636	16.79%	3,696,112	3,539,438	4.43%	35,216,165	5,173,373	5,117,315	1.10%	5,623,529	-8.00%	179,908	179,908
Grand Total	10,555,166	10,508,490	0.44%	9,438,158	11.84%	10,555,166	10,508,490	0.44%	115,850,097	8,184,366	7,464,647	9.64%	8,128,321	0.69%	1,696,890	1,696,890

	Average Daily Volume					Year-to-Date Volume			
	January 2021	January 2020	% CHG	December 2020	% CHG	2021	2020	% CHG	Total 2020
Short-Term Interest Rate Futures									
BAX	103,640	132,454	-21.75%	83,061	24.78%	103,640	132,454	-21.75%	91,737
CRA	250	0	N/A	61	309.84%	250	0	N/A	94
Total	103,891	132,454	-21.56%	83,122	24.99%	103,891	132,454	-21.56%	91,789
Short-Term Interest Rate Options - OBX	792	5,255	-84.93%	649	22.03%	792	5,255	-84.93%	2,847
Bond Futures									
CGZ	8,629	0	N/A	4643	85.85%	8,629	0	N/A	455
CGF	27,763	22,262	24.71%	21,996	26.22%	27,763	22,262	24.71%	21,798
CGB	129,546	113,722	13.92%	106,659	21.46%	129,546	113,722	13.92%	127,760
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	165,939	135,984	22.03%	133,299	24.49%	165,939	135,984	22.03%	149,949
Bond Options - OGB	105	64	64.06%	11	854.55%	105	64	64.06%	106
Index Futures									
SXF	19,967	22,845	-12.60%	50,424	-60.40%	19,967	22,845	-12.60%	32,450
SXM	20	58	-65.52%	39	-48.72%	20	58	-65.52%	52
SEG	0	0	N/A	0	N/A	0	0	N/A	0
SMJ	0	5	-100%	0	N/A	0	5	-100%	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	952	-100%	0	0	N/A	194
SXU	0	0	N/A	0	N/A	0	0	N/A	0
Total	19,987	22,904	-12.74%	51,416	-61.13%	19,987	22,904	-12.74%	32,738
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	1
SXO	0	0	N/A	0	N/A	0	0	N/A	120
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	0	0	N/A	0	N/A	0	0	N/A	122
ETF Futures	0	0	N/A	0	N/A	0	0	N/A	0
ETF Options	46,948	25,394	84.88%	38,356	22.40%	46,948	25,394	84.88%	37,141
Share Futures	53,133	25,431	108.93%	30,900	71.95%	53,133	25,431	108.93%	46,458
Equity Options	136,799	130,141	5.12%	111,568	22.61%	136,799	130,141	5.12%	99,442
Currency Options - USX	160	27	492.59%	110	45.45%	160	27	492.59%	97
Total Futures	342,952	316,775	8.26%	298,739	14.80%	342,952	316,775	8.26%	319,975
Total Options	184,805	160,883	14.87%	150,696	22.63%	184,805	160,883	14.87%	139,746
Grand Total	527,758	477,658	10.49%	449,436	17.43%	527,758	477,658	10.49%	459,722

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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