



# Statistics

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**May.**

**2020**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	May 2020	May 2019	% CHG	April 2020	% CHG	2020	2019	% CHG	Total 2019	May 2020	May 2019	% CHG	April 2020	% CHG	May 2020	YTD 2020
<b>Short-Term Interest Rate Futures</b>																
BAX	1,247,735	2,857,964	-56.34%	1,527,455	-18.31%	12,961,612	12,326,048	5.16%	29,816,722	966,234	1,064,653	-9.24%	878,081	10.04%	91,498	1,264,435
<b>Total</b>	<b>1,247,735</b>	<b>2,857,964</b>	<b>-56.34%</b>	<b>1,527,455</b>	<b>-18.31%</b>	<b>12,961,612</b>	<b>12,326,048</b>	<b>5.16%</b>	<b>29,816,722</b>	<b>966,234</b>	<b>1,064,653</b>	<b>-9.24%</b>	<b>878,081</b>	<b>10.04%</b>	<b>91,498</b>	<b>1,264,435</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>47,878</b>	<b>117,701</b>	<b>-59.32%</b>	<b>70,506</b>	<b>-32.09%</b>	<b>556,661</b>	<b>345,686</b>	<b>61.03%</b>	<b>1,034,240</b>	<b>237,908</b>	<b>237,862</b>	<b>0.02%</b>	<b>203,531</b>	<b>16.89%</b>	<b>52</b>	<b>685</b>
<b>Bond Futures</b>																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
CGF	410,902	376,986	9%	354,173	16.02%	2,644,919	1,235,887	114.01%	4,130,134	60,494	48,816	23.92%	66,257	-8.70%	64,704	466,646
CGB	3,244,845	4,274,256	-24.08%	1,642,701	97.53%	14,783,847	14,346,707	3.05%	31,684,621	574,904	637,232	-9.78%	642,403	-10.51%	923,071	5,520,787
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>3,655,747</b>	<b>4,651,242</b>	<b>-21.40%</b>	<b>1,996,874</b>	<b>83.07%</b>	<b>17,428,766</b>	<b>15,582,594</b>	<b>11.85%</b>	<b>35,814,755</b>	<b>635,398</b>	<b>686,048</b>	<b>-7.38%</b>	<b>708,660</b>	<b>-10.34%</b>	<b>987,775</b>	<b>5,987,433</b>
<b>Bond Options - OGB</b>	<b>2,468</b>	<b>3,701</b>	<b>-33.32%</b>	<b>70</b>	<b>3425.71%</b>	<b>20,419</b>	<b>9,119</b>	<b>123.92%</b>	<b>16,876</b>	<b>2,468</b>	<b>2,636</b>	<b>-6.37%</b>	<b>8,484</b>	<b>-70.91%</b>	<b>2</b>	<b>33</b>
<b>Index Futures</b>																
SXF	308,821	498,660	-38.07%	380,080	-18.75%	3,602,113	2,757,099	30.65%	7,805,301	297,411	294,007	1.16%	293,154	1.45%	261,256	2,571,106
SXM	1217	4,672	-73.95%	712	70.93%	8,059	26,413	-69.49%	51,559	767	671	14.31%	612	25.33%	517	2,679
SMJ	0	0	N/A	0	N/A	19	0	N/A	0	0	0	N/A	0	N/A	0	16
SCF	2	1	100%	0	N/A	3	1	200%	16	1	1	0%	0	N/A	2	3
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	0	N/A	143	0%	0	0
SXU	0	0	N/A	0	N/A	0	908	-100%	3,716	0	454	-100%	0	N/A	0	0
<b>Total</b>	<b>310,040</b>	<b>503,333</b>	<b>-38.40%</b>	<b>380,792</b>	<b>-18.58%</b>	<b>3,610,194</b>	<b>2,784,421</b>	<b>29.66%</b>	<b>7,863,858</b>	<b>298,322</b>	<b>295,133</b>	<b>1.08%</b>	<b>293,909</b>	<b>1.50%</b>	<b>261,775</b>	<b>2,573,804</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXO	0	13,126	-100%	0	N/A	4,836	36,602	-86.79%	62,055	6	83,758	-99.99%	6	0%	0	17
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
<b>Total</b>	<b>0</b>	<b>13,126</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>4,836</b>	<b>36,602</b>	<b>-86.79%</b>	<b>71,760</b>	<b>11</b>	<b>83,758</b>	<b>-99.99%</b>	<b>11</b>	<b>0%</b>	<b>0</b>	<b>17</b>
<b>ETF Futures</b>	<b>0</b>	<b>320</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>4,845</b>	<b>-100%</b>	<b>6,045</b>	<b>250</b>	<b>160</b>	<b>56.25%</b>	<b>250</b>	<b>0%</b>	<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>975,288</b>	<b>841,078</b>	<b>15.96%</b>	<b>793,182</b>	<b>22.96%</b>	<b>4,235,330</b>	<b>3,790,887</b>	<b>11.72%</b>	<b>7,986,880</b>	<b>1,571,984</b>	<b>1,250,309</b>	<b>25.73%</b>	<b>1,283,288</b>	<b>22.50%</b>	<b>5,811</b>	<b>32,671</b>
<b>Share Futures</b>	<b>2,227,730</b>	<b>277,270</b>	<b>703.45%</b>	<b>1,242,600</b>	<b>79.28%</b>	<b>5,847,175</b>	<b>1,576,511</b>	<b>270.89%</b>	<b>4,413,772</b>	<b>774,780</b>	<b>165,820</b>	<b>367.24%</b>	<b>369,670</b>	<b>109.59%</b>	<b>163</b>	<b>916</b>
<b>Equity Options</b>	<b>1,753,818</b>	<b>2,474,190</b>	<b>-29.12%</b>	<b>1,967,378</b>	<b>-10.86%</b>	<b>10,995,361</b>	<b>13,085,765</b>	<b>-15.98%</b>	<b>29,142,959</b>	<b>4,046,670</b>	<b>3,646,001</b>	<b>10.99%</b>	<b>3,908,818</b>	<b>3.53%</b>	<b>128,749</b>	<b>671,783</b>
<b>Currency Options - USX</b>	<b>1,713</b>	<b>1,068</b>	<b>60.39%</b>	<b>4,824</b>	<b>-64.49%</b>	<b>12,405</b>	<b>1,093</b>	<b>1034.95%</b>	<b>2,184</b>	<b>2,327</b>	<b>1,028</b>	<b>126.36%</b>	<b>3,963</b>	<b>-41.28%</b>	<b>39</b>	<b>207</b>
Total Futures	7,441,252	8,290,129	-10.24%	5,147,721	44.55%	39,847,747	32,274,419	23.47%	77,915,152	2,674,984	2,211,814	20.94%	2,250,570	18.86%	1,341,211	9,826,588
Total Options	2,781,165	3,450,864	-19.41%	2,835,960	-1.93%	15,825,012	17,269,152	-8.36%	38,254,899	5,861,368	5,221,594	12.25%	5,408,095	8.38%	134,653	705,396
<b>Grand Total</b>	<b>10,222,417</b>	<b>11,740,993</b>	<b>-12.93%</b>	<b>7,983,681</b>	<b>28.04%</b>	<b>55,672,759</b>	<b>49,543,571</b>	<b>12.37%</b>	<b>116,170,051</b>	<b>8,536,352</b>	<b>7,433,408</b>	<b>14.84%</b>	<b>7,658,665</b>	<b>11.46%</b>	<b>1,475,864</b>	<b>10,531,984</b>

	Average Daily Volume					Year-to-Date Volume			
	May 2020	May 2019	% CHG	April 2020	% CHG	2020	2019	% CHG	Total 2019
<b>Short-Term Interest Rate Futures</b>									
BAX	62,386	129,907	-51.98%	72,735	-14.23%	124,630	117,390	6.17%	119,266
<b>Total</b>	<b>62,386</b>	<b>129,907</b>	<b>-51.98%</b>	<b>72,735</b>	<b>-14.23%</b>	<b>124,630</b>	<b>117,390</b>	<b>6.17%</b>	<b>119,266</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,393</b>	<b>5,350</b>	<b>-55.27%</b>	<b>3,357</b>	<b>-28.72%</b>	<b>5,352</b>	<b>3,292</b>	<b>62.58%</b>	<b>4,136</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	20,545	17,135	19.90%	16,865	21.82%	25,431	11,770	116.07%	16,520
CGB	162,242	194,284	-16.49%	78,223	107.41%	142,152	136,635	4.04%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>182,787</b>	<b>211,420</b>	<b>-13.54%</b>	<b>95,089</b>	<b>92.23%</b>	<b>167,584</b>	<b>148,405</b>	<b>12.92%</b>	<b>143,259</b>
<b>Bond Options - OGB</b>	<b>123</b>	<b>168</b>	<b>-26.79%</b>	<b>3</b>	<b>4000%</b>	<b>196</b>	<b>86</b>	<b>127.91%</b>	<b>67</b>
<b>Index Futures</b>									
SXF	15,440	22,665	-31.88%	18,098	-14.69%	34,635	26,257	31.91%	31,096
SXM	60	212	-71.70%	33	81.82%	77	251	-69.32%	205
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	0	0	N/A	0	N/A	0	0	N/A	13
SXU	0	0	N/A	0	N/A	0	8	-100%	14
<b>Total</b>	<b>15,502</b>	<b>22,878</b>	<b>-32.24%</b>	<b>18,132</b>	<b>-14.51%</b>	<b>34,713</b>	<b>26,518</b>	<b>30.90%</b>	<b>31,330</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	0	596	-100%	0	N/A	46	348	-86.78%	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
<b>Total</b>	<b>0</b>	<b>596</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>46</b>	<b>348</b>	<b>-86.78%</b>	<b>285</b>
<b>ETF Futures</b>	<b>0</b>	<b>14</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>46</b>	<b>-100%</b>	<b>24</b>
<b>ETF Options</b>	<b>48,764</b>	<b>38,230</b>	<b>27.55%</b>	<b>37,770</b>	<b>29.11%</b>	<b>40,724</b>	<b>36,103</b>	<b>12.80%</b>	<b>31,820</b>
<b>Share Futures</b>	<b>111,386</b>	<b>12,603</b>	<b>783.81%</b>	<b>59,171</b>	<b>88.24%</b>	<b>56,222</b>	<b>15,014</b>	<b>274.46%</b>	<b>17,584</b>
<b>Equity Options</b>	<b>87,690</b>	<b>112,463</b>	<b>-22.03%</b>	<b>93,684</b>	<b>-6.40%</b>	<b>105,724</b>	<b>124,626</b>	<b>-15.17%</b>	<b>116,107</b>
<b>Currency Options - USX</b>	<b>85</b>	<b>48</b>	<b>77.08%</b>	<b>229</b>	<b>-62.88%</b>	<b>119</b>	<b>10</b>	<b>1090%</b>	<b>8</b>
Total Futures	372,062	376,824	-1.26%	245,129	51.78%	383,151	307,375	24.65%	310,418
Total Options	139,058	156,857	-11.35%	135,045	2.97%	152,163	164,468	-7.48%	152,409
<b>Grand Total</b>	<b>511,120</b>	<b>533,681</b>	<b>-4.23%</b>	<b>380,175</b>	<b>34.44%</b>	<b>535,314</b>	<b>471,843</b>	<b>13.45%</b>	<b>462,828</b>

## 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

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

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