



# Statistics

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**June**

**2020**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	June 2020	June 2019	% CHG	May 2020	% CHG	2020	2019	% CHG	Total 2019	June 2020	June 2019	% CHG	May 2020	% CHG	June 2020	YTD 2020
<b>Short-Term Interest Rate Futures</b>																
BAX	1,655,602	2,752,653	-39.85%	1,247,735	32.69%	14,617,214	15,078,701	-3.06%	29,816,722	900,145	932,467	-3.47%	966,234	-6.84%	122,120	1,386,555
CRA	2,592	0	N/A	0	N/A	2,592	0	N/A	0	2,447	0	N/A	0	N/A	73	73
<b>Total</b>	<b>1,658,194</b>	<b>2,752,653</b>	<b>-39.76%</b>	<b>1,247,735</b>	<b>32.90%</b>	<b>14,619,806</b>	<b>15,078,701</b>	<b>-3.04%</b>	<b>29,816,722</b>	<b>902,592</b>	<b>932,467</b>	<b>-3.20%</b>	<b>966,234</b>	<b>-6.59%</b>	<b>122,193</b>	<b>1,386,628</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>19,007</b>	<b>39,577</b>	<b>-51.98%</b>	<b>47,878</b>	<b>-60.30%</b>	<b>575,668</b>	<b>385,263</b>	<b>49.42%</b>	<b>1,034,240</b>	<b>114,129</b>	<b>213,827</b>	<b>-46.63%</b>	<b>237,908</b>	<b>-52.03%</b>	<b>22</b>	<b>707</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	381,851	335,547	13.80%	410,902	-7.07%	3,026,770	1,571,434	92.61%	4,130,134	58,913	45,681	28.97%	60,494	-2.61%	77,363	544,009
CGB	2,092,171	1,956,225	6.95%	3,244,845	-35.52%	16,876,018	16,302,932	3.52%	31,684,621	552,923	612,320	-9.70%	574,904	-3.82%	942,391	6,463,178
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>2,474,022</b>	<b>2,291,772</b>	<b>7.95%</b>	<b>3,655,747</b>	<b>-32.33%</b>	<b>19,902,788</b>	<b>17,874,366</b>	<b>11.35%</b>	<b>35,814,755</b>	<b>611,836</b>	<b>658,001</b>	<b>-7.02%</b>	<b>635,398</b>	<b>-3.71%</b>	<b>1,019,754</b>	<b>7,007,187</b>
<b>Bond Options - OGB</b>	<b>999</b>	<b>26</b>	<b>3742.31%</b>	<b>2,468</b>	<b>-59.52%</b>	<b>21,418</b>	<b>9,145</b>	<b>134.20%</b>	<b>16,876</b>	<b>3,467</b>	<b>2,662</b>	<b>30.24%</b>	<b>2,468</b>	<b>40.48%</b>	<b>5</b>	<b>38</b>
<b>Index Futures</b>																
SXF	1,029,940	1,027,360	0.25%	308,821	233.51%	4,632,053	3,784,459	22.40%	7,805,301	285,960	289,450	-1.21%	297,411	-3.85%	464,481	3,035,587
SXM	1,906	4,236	-55.01%	1,217	62.63%	9,965	30,649	-67.63%	51,559	581	420	38.33%	767	-24.25%	372	3,050
SMJ	0	0	N/A	0	N/A	19	0	N/A	0	0	0	N/A	0	N/A	0	17
SCF	18	2	800%	2	800%	21	3	600%	16	0	1	-100%	1	-100%	10	13
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	10,000	2,980	236%	0	N/A	10,000	2,980	236%	3,266	10,143	1,490	580.74%	143	6993.01%	15	15
SXU	0	2,808	-100%	0	N/A	0	3,716	-100%	3,716	0	1,404	-100%	0	N/A	0	0
<b>Total</b>	<b>1,041,864</b>	<b>1,037,386</b>	<b>0.43%</b>	<b>310,040</b>	<b>236.04%</b>	<b>4,652,058</b>	<b>3,821,807</b>	<b>21.72%</b>	<b>7,863,858</b>	<b>296,684</b>	<b>292,765</b>	<b>1.34%</b>	<b>298,322</b>	<b>-0.55%</b>	<b>464,878</b>	<b>3,038,682</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	3,577	-100%	0	N/A	4,836	40,179	-87.96%	62,055	0	3,387	-100%	6	-100%	0	17
SXO1	0	9,700	-100%	0	N/A	0	9,700	-100%	9,700	0	69,947	-100%	0	N/A	0	0
SXV	0	0	N/A	0	N/A	0	0	N/A	5	0	0	N/A	5	-100%	0	0
<b>Total</b>	<b>0</b>	<b>13,277</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>4,836</b>	<b>49,879</b>	<b>-90.31%</b>	<b>71,760</b>	<b>0</b>	<b>73,334</b>	<b>-100%</b>	<b>11</b>	<b>-100%</b>	<b>0</b>	<b>17</b>
<b>ETF Futures</b>	<b>0</b>	<b>700</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>5,545</b>	<b>-100%</b>	<b>6,045</b>	<b>0</b>	<b>360</b>	<b>-100%</b>	<b>250</b>	<b>-100%</b>	<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>731,096</b>	<b>569,742</b>	<b>28.32%</b>	<b>975,288</b>	<b>-25.04%</b>	<b>4,966,426</b>	<b>4,360,629</b>	<b>13.89%</b>	<b>7,986,880</b>	<b>1,535,989</b>	<b>953,950</b>	<b>61.01%</b>	<b>1,571,984</b>	<b>-2.29%</b>	<b>6,225</b>	<b>38,896</b>
<b>Share Futures</b>	<b>2,573,379</b>	<b>306,168</b>	<b>740.51%</b>	<b>2,227,730</b>	<b>15.52%</b>	<b>8,420,554</b>	<b>1,882,679</b>	<b>347.26%</b>	<b>4,413,772</b>	<b>739,780</b>	<b>175,047</b>	<b>322.62%</b>	<b>774,780</b>	<b>-4.52%</b>	<b>192</b>	<b>1,108</b>
<b>Equity Options</b>	<b>2,085,774</b>	<b>2,059,754</b>	<b>1.26%</b>	<b>1,753,818</b>	<b>18.93%</b>	<b>13,081,135</b>	<b>15,145,519</b>	<b>-13.63%</b>	<b>29,142,959</b>	<b>3,964,663</b>	<b>3,757,247</b>	<b>5.52%</b>	<b>4,046,670</b>	<b>-2.03%</b>	<b>146,979</b>	<b>818,762</b>
<b>Currency Options - USX</b>	<b>891</b>	<b>10</b>	<b>8810%</b>	<b>1,713</b>	<b>-47.99%</b>	<b>13,296</b>	<b>1,103</b>	<b>1105.44%</b>	<b>2,184</b>	<b>2,162</b>	<b>1,035</b>	<b>108.89%</b>	<b>2,327</b>	<b>-7.09%</b>	<b>33</b>	<b>240</b>
Total Futures	7,747,459	6,388,679	21.27%	7,441,252	4.12%	47,595,206	38,663,098	23.10%	77,915,152	2,550,892	2,058,640	23.91%	2,674,984	-4.64%	1,607,017	11,433,605
Total Options	2,837,767	2,682,386	5.79%	2,781,165	2.04%	18,662,779	19,951,538	-6.46%	38,254,899	5,620,410	5,002,055	12.36%	5,861,368	-4.11%	153,264	858,660
<b>Grand Total</b>	<b>10,585,226</b>	<b>9,071,065</b>	<b>16.69%</b>	<b>10,222,417</b>	<b>3.55%</b>	<b>66,257,985</b>	<b>58,614,636</b>	<b>13.04%</b>	<b>116,170,051</b>	<b>8,171,302</b>	<b>7,060,695</b>	<b>15.73%</b>	<b>8,536,352</b>	<b>-4.28%</b>	<b>1,760,281</b>	<b>12,292,265</b>

	Average Daily Volume					Year-to-Date Volume			
	June 2020	June 2019	% CHG	May 2020	% CHG	2020	2019	% CHG	Total 2019
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	75,254	137,632	-45.32%	62,386	20.63%	116,009	120,629	-3.83%	119,266
CRA	199	0	N/A	0	N/A	199	0	N/A	0
<b>Total</b>	<b>75,372</b>	<b>137,632</b>	<b>-45.24%</b>	<b>62,386</b>	<b>20.82%</b>	<b>116,030</b>	<b>120,629</b>	<b>-3.81%</b>	<b>119,266</b>
<b>Short-Term Interest Rate</b>									
<b>Options - OBX</b>	<b>863</b>	<b>1,978</b>	<b>-56.37%</b>	<b>2,393</b>	<b>-63.94%</b>	<b>4,568</b>	<b>3,082</b>	<b>48.22%</b>	<b>4,136</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	17,356	16,777	3.45%	20,545	-15.52%	24,021	12,571	91.08%	16,520
CGB	95,098	97,811	-2.77%	162,242	-41.39%	133,936	130,423	2.69%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>112,455</b>	<b>114,588</b>	<b>-1.86%</b>	<b>182,787</b>	<b>-38.48%</b>	<b>157,958</b>	<b>142,994</b>	<b>10.47%</b>	<b>143,259</b>
<b>Bond Options - OGB</b>	<b>45</b>	<b>1</b>	<b>4400%</b>	<b>123</b>	<b>-63.42%</b>	<b>169</b>	<b>73</b>	<b>131.51%</b>	<b>67</b>
<b>Index Futures</b>									
SXF	46,815	51,367	-8.86%	15,440	203.21%	36,762	30,275	21.43%	31,096
SXM	86	211	-59.24%	60	48.28%	78	245	-68.16%	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	454	149	205%	0	N/A	79	23	243%	13
SXU	0	140	-100%	0	N/A	0	29	-100%	14
<b>Total</b>	<b>47,357</b>	<b>51,869</b>	<b>-8.70%</b>	<b>15,502</b>	<b>205.49%</b>	<b>36,921</b>	<b>30,574</b>	<b>20.76%</b>	<b>31,330</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	0	178	-100%	0	N/A	38	321	-88.16%	248
SXO1	0	485	-100%	0	N/A	0	485	-100%	68
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>0</b>	<b>663</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>38</b>	<b>399</b>	<b>-90.48%</b>	<b>285</b>
<b>ETF Futures</b>	<b>0</b>	<b>35</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>44</b>	<b>-100%</b>	<b>24</b>
<b>ETF Options</b>	<b>33,231</b>	<b>28,487</b>	<b>16.65%</b>	<b>48,764</b>	<b>-31.85%</b>	<b>39,416</b>	<b>34,885</b>	<b>12.99%</b>	<b>31,820</b>
<b>Share Futures</b>	<b>116,971</b>	<b>15,308</b>	<b>664.12%</b>	<b>111,386</b>	<b>5.01%</b>	<b>66,829</b>	<b>15,061</b>	<b>343.72%</b>	<b>17,584</b>
<b>Equity Options</b>	<b>94,807</b>	<b>102,987</b>	<b>-7.94%</b>	<b>87,690</b>	<b>8.12%</b>	<b>103,818</b>	<b>121,164</b>	<b>-14.32%</b>	<b>116,107</b>
<b>Currency Options - USX</b>	<b>40</b>	<b>0</b>	<b>N/A</b>	<b>85</b>	<b>-52.94%</b>	<b>105</b>	<b>8</b>	<b>1212.50%</b>	<b>8</b>
Total Futures	352,157	319,433	10.24%	372,062	-5.35%	377,739	309,304	22.13%	310,418
Total Options	128,989	134,119	-3.83%	139,058	-7.24%	148,117	159,612	-7.20%	152,409
<b>Grand Total</b>	<b>481,146</b>	<b>453,553</b>	<b>6.08%</b>	<b>511,120</b>	<b>-5.86%</b>	<b>525,857</b>	<b>468,917</b>	<b>12.14%</b>	<b>462,828</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

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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