



# Statistics

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April

2021

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	April 2021	April 2020	% CHG	March 2021	% CHG	2021	2020	% CHG	Total 2020	April 2021	April 2020	% CHG	March 2021	% CHG	April 2021	YTD 2021
<b>Short-Term Interest Rate Futures</b>																
BAX	1,809,870	1,527,455	18.5%	3,154,682	-42.6%	9,424,219	11,713,877	-19.5%	23,026,123	1,342,453	878,081	52.9%	1,353,839	-0.8%	119,621	539,688
CRA	1,219	0		2,885	-57.7%	9,372	0		13,077	6,897	0	#REF!	6,767	1.9%	28	351
<b>Total</b>	<b>1,811,089</b>	<b>1,527,455</b>	<b>18.6%</b>	<b>3,157,567</b>	<b>-42.6%</b>	<b>9,433,591</b>	<b>11,713,877</b>	<b>-19.5%</b>	<b>23,039,200</b>	<b>1,349,350</b>	<b>878,081</b>	<b>53.7%</b>	<b>1,360,606</b>	<b>-0.8%</b>	<b>119,649</b>	<b>540,039</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>10,000</b>	<b>70,506</b>	<b>-85.8%</b>	<b>52,253</b>	<b>-80.9%</b>	<b>117,353</b>	<b>508,783</b>	<b>-76.9%</b>	<b>714,811</b>	<b>102,160</b>	<b>203,531</b>	<b>-49.8%</b>	<b>100,660</b>	<b>1.5%</b>	<b>13</b>	<b>145</b>
<b>Bond Futures</b>																
CGZ	119,502	0		172,832	-30.9%	734,047	0		97,912	35,377	0	#REF!	29,496	19.9%	3,198	11,315
CGF	477,796	354,173	34.9%	654,298	-27.0%	2,436,434	2,234,017	9.1%	5,471,435	87,463	66,257	32.0%	66,694	31.1%	100,875	385,070
CGB	2,266,342	1,642,701	38.0%	2,565,959	-11.7%	12,373,855	11,539,002	7.2%	32,067,932	739,123	642,403	15.1%	691,524	6.9%	918,358	4,187,666
LGB	0	0		0		0	0		0	0	0	#REF!	0		0	0
<b>Total</b>	<b>2,863,640</b>	<b>1,996,874</b>	<b>43.4%</b>	<b>3,393,089</b>	<b>-15.6%</b>	<b>15,544,336</b>	<b>13,773,019</b>	<b>12.9%</b>	<b>37,637,279</b>	<b>861,963</b>	<b>708,660</b>	<b>21.6%</b>	<b>787,714</b>	<b>9.4%</b>	<b>1,022,431</b>	<b>4,584,051</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>70</b>	<b>-100.0%</b>	<b>145</b>	<b>-100.0%</b>	<b>2,532</b>	<b>17,951</b>	<b>-85.9%</b>	<b>26,740</b>	<b>432</b>	<b>8,484</b>	<b>-94.9%</b>	<b>432</b>	<b>0.0%</b>	<b>0</b>	<b>7</b>
<b>Index Futures</b>																
SXF	349,705	380,080	-8.0%	1,105,726	-68.4%	2,172,080	3,293,292	-34.0%	8,177,604	298,465	293,154	1.8%	294,053	1.5%	306,173	1,414,537
SXM	446	712	-37.4%	1,139	-60.8%	2,490	6,842	-63.6%	13,344	396	612	-35.3%	371	6.7%	209	871
SEG	0	0		0		0	0		0	0	0	0	0	0	0	0
SDV	0	0		2,781	-100.0%	5,701	0		0	5,390	0	5,390	0.0%	0	111	0
SMJ	0	0		0		0	19	-100.0%	19	0	0	0	0	0	0	0
SCF	2	0		2	100.0%	2	1	100.0%	21	2	0	0	0	1	1	0
SXA	0	0		0		0	0		0	0	0	0	0	0	0	0
SXB	0	0		0		0	0		0	0	0	0	0	0	0	0
SXH	0	0		0		0	0		0	0	0	0	0	0	0	0
SXY	0	0		0		0	0		0	0	0	0	0	0	0	0
SXK	4,000	0		31,000	-87.1%	35,000	0		59,000	19,500	143	13536%	15,500	25.8%	2	8
SXU	0	0		0		0	0		0	0	0	0	0	0	0	0
<b>Total</b>	<b>354,153</b>	<b>380,792</b>	<b>-7.0%</b>	<b>1,140,646</b>	<b>-69.0%</b>	<b>2,215,273</b>	<b>3,300,154</b>	<b>-32.9%</b>	<b>8,249,988</b>	<b>323,753</b>	<b>293,909</b>	<b>10.2%</b>	<b>315,314</b>	<b>2.7%</b>	<b>306,385</b>	<b>1,415,528</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		340	0	0	0	0	0	0	0
SXO	0	0		0		0	4,836	-100.0%	30,476	12,820	6	213556%	12,820	0.0%	0	0
SXV	0	0		0		0	0		0	0	5	-100.0%	0	0	0	0
<b>Total</b>	<b>0</b>	<b>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>11</b>	<b>116446%</b>	<b>12,820</b>	<b>0.0%</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</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>778,262</b>	<b>793,182</b>	<b>-1.9%</b>	<b>880,358</b>	<b>-11.6%</b>	<b>4,004,721</b>	<b>3,260,042</b>	<b>22.8%</b>	<b>9,359,748</b>	<b>1,679,212</b>	<b>1,281,116</b>	<b>31.1%</b>	<b>1,598,390</b>	<b>5.1%</b>	<b>6,889</b>	<b>26,735</b>
<b>Share Futures</b>	<b>1,659,350</b>	<b>1,242,600</b>	<b>33.5%</b>	<b>2,412,444</b>	<b>-31.2%</b>	<b>6,508,024</b>	<b>3,619,445</b>	<b>79.8%</b>	<b>11,707,465</b>	<b>442,425</b>	<b>369,670</b>	<b>19.7%</b>	<b>1,050,200</b>	<b>-57.9%</b>	<b>136</b>	<b>573</b>
<b>Equity Options</b>	<b>2,435,885</b>	<b>1,967,378</b>	<b>23.8%</b>	<b>2,733,919</b>	<b>-10.9%</b>	<b>10,421,720</b>	<b>9,241,543</b>	<b>12.8%</b>	<b>25,059,590</b>	<b>3,988,688</b>	<b>3,908,818</b>	<b>2.0%</b>	<b>3,972,064</b>	<b>0.4%</b>	<b>154,024</b>	<b>702,473</b>
<b>Currency Options - USX</b>	<b>1,141</b>	<b>4,824</b>	<b>-76.3%</b>	<b>243</b>	<b>369.5%</b>	<b>5,524</b>	<b>10,692</b>	<b>-48.3%</b>	<b>24,460</b>	<b>1,038</b>	<b>3,963</b>	<b>-73.8%</b>	<b>596</b>	<b>74.2%</b>	<b>36</b>	<b>123</b>
Total Futures	6,688,232	5,147,721	29.9%	10,103,746	-33.8%	33,701,224	32,406,495	4.0%	80,633,932	2,977,491	2,250,570	32.3%	3,513,834	-15.3%	1,448,601	6,540,191
Total Options	3,225,288	2,835,960	13.7%	3,666,918	-12.0%	14,551,850	13,043,847	11.6%	35,216,165	5,784,350	5,405,923	7.0%	5,684,962	1.7%	160,962	729,483
<b>Grand Total</b>	<b>9,913,520</b>	<b>7,983,681</b>	<b>24.2%</b>	<b>13,770,664</b>	<b>-28.0%</b>	<b>48,253,074</b>	<b>45,450,342</b>	<b>6.2%</b>	<b>115,850,097</b>	<b>8,761,841</b>	<b>7,656,493</b>	<b>14.4%</b>	<b>9,198,796</b>	<b>-4.8%</b>	<b>1,609,563</b>	<b>7,269,674</b>

	Average Daily Volume					Year-to-Date Volume			
	April 2021	April 2020	% CHG	March 2021	% CHG	2021	2020	% CHG	Total 2020
<b>Short-Term Interest Rate Futures</b>									
BAX	86,184	72,736	18.5%	137,160	-37.2%	113,545	139,451	-18.6%	91738
CRA	58	0		125	-53.7%	113	0		95
<b>Total</b>	<b>86,242</b>	<b>72,736</b>	<b>18.6%</b>	<b>137,286</b>	<b>-37.2%</b>	<b>113,658</b>	<b>139,451</b>	<b>-18.5%</b>	<b>91790</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>476</b>	<b>3,357</b>	<b>-85.8%</b>	<b>2,272</b>	<b>-79.0%</b>	<b>1,414</b>	<b>6,057</b>	<b>-76.7%</b>	<b>2848</b>
<b>Bond Futures</b>									
CGZ	5,691	0		7,514	-24.3%	8,844	0		455
CGF	22,752	16,865	34.9%	28,448	-20.0%	29,355	26,595	10.4%	21799
CGB	107,921	78,224	38.0%	111,563	-3.3%	149,083	137,369	8.5%	127761
LGB	0	0		0		0	0		0
<b>Total</b>	<b>136,364</b>	<b>95,089</b>	<b>43.4%</b>	<b>147,526</b>	<b>-7.6%</b>	<b>187,281</b>	<b>163,965</b>	<b>14.2%</b>	<b>149949</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>3</b>	<b>-100.0%</b>	<b>6</b>	<b>-100.0%</b>	<b>31</b>	<b>214</b>	<b>-85.7%</b>	<b>107</b>
<b>Index Futures</b>									
SXF	16,653	18,099	-8.0%	48,075	-65.4%	26,170	39,206	-33.3%	32451
SXM	21	34	-37.4%	50	-57.1%	30	81	-63.2%	53
SEG	0	0		0		0	0		0
SDV	0	0		121	-100.0%	92	0		0
SMJ	0	0		0		0	0		0
SCF	0	0		0		0	0		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	190	0		1,348	-85.9%	422	0		234
SXU	0	0		0		0	0		0
<b>Total</b>	<b>16,864</b>	<b>18,133</b>	<b>-7.0%</b>	<b>49,593</b>	<b>-66.0%</b>	<b>26,690</b>	<b>39,288</b>	<b>-32.1%</b>	<b>32738</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		1
SXO	0	0		0		0	58	-100.0%	121
SXV	0	0		0		0	0		0
<b>Total</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>58</b>	<b>-100.0%</b>	<b>122</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>		<b>0</b>	<b>0</b>	<b>0.0%</b>	<b>0</b>
<b>ETF Options</b>	<b>37,060</b>	<b>37,771</b>	<b>-1.9%</b>	<b>38,276</b>	<b>-3.2%</b>	<b>48,250</b>	<b>38,810</b>	<b>24.3%</b>	<b>37142</b>
<b>Share Futures</b>	<b>79,017</b>	<b>59,171</b>	<b>33.5%</b>	<b>104,889</b>	<b>-24.7%</b>	<b>78,410</b>	<b>43,089</b>	<b>82.0%</b>	<b>46458</b>
<b>Equity Options</b>	<b>115,995</b>	<b>93,685</b>	<b>23.8%</b>	<b>118,866</b>	<b>-2.4%</b>	<b>125,563</b>	<b>110,018</b>	<b>14.1%</b>	<b>99443</b>
<b>Currency Options - USX</b>	<b>54</b>	<b>230</b>	<b>-76.3%</b>	<b>11</b>	<b>414.3%</b>	<b>67</b>	<b>127</b>	<b>-47.7%</b>	<b>97</b>
Total Futures	318,487	245,130	29.9%	439,293	-27.5%	406,039	385,792	5.2%	319,976
Total Options	153,585	135,046	13.7%	159,431	-3.7%	175,323	155,284	12.9%	139,747
<b>Grand Total</b>	<b>472,072</b>	<b>380,175</b>	<b>24.2%</b>	<b>598,725</b>	<b>-21.2%</b>	<b>581,362</b>	<b>541,076</b>	<b>7.4%</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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