



# Statistics

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May

2021

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	May 2021	May 2020	% CHG	April 2021	% CHG	2021	2020	% CHG	Total 2020	May 2021	May 2020	% CHG	April 2021	% CHG	May 2021	YTD 2021
<b>Short-Term Interest Rate Futures</b>																
BAX	1,666,531	1,247,735	33.6%	1,809,870	-7.9%	11,090,750	12,961,612	-14.4%	23,026,123	1,348,894	966,234	39.6%	1,342,453	0.5%	107,912	647,600
CRA	780	0	0.0%	1,219	-36.0%	10,152	0		13,077	6,942	0		6,897	0.7%	15	366
<b>Total</b>	<b>1,667,311</b>	<b>1,247,735</b>	<b>33.6%</b>	<b>1,811,089</b>	<b>-7.9%</b>	<b>11,100,902</b>	<b>12,961,612</b>	<b>-14.4%</b>	<b>23,039,200</b>	<b>1,355,836</b>	<b>966,234</b>	<b>40.3%</b>	<b>1,349,350</b>	<b>0.5%</b>	<b>107,927</b>	<b>647,966</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>773</b>	<b>47,878</b>	<b>-98.4%</b>	<b>10,000</b>	<b>-92.3%</b>	<b>118,126</b>	<b>556,661</b>	<b>-78.8%</b>	<b>714,811</b>	<b>101,427</b>	<b>237,908</b>	<b>-57.4%</b>	<b>102,160</b>	<b>-0.7%</b>	<b>6</b>	<b>151</b>
<b>Bond Futures</b>																
CGZ	148,112	0		119,502	23.9%	882,159	0		97,912	38,530	0		35,377	8.9%	3,069	14,384
CGF	642,224	410,902	56.3%	477,796	34.4%	3,078,658	2,644,919	16.4%	5,471,435	84,261	60,494	39.3%	87,463	-3.7%	125,117	510,187
CGB	4,172,764	3,244,845	28.6%	2,266,342	84.1%	16,546,619	14,783,847	11.9%	32,067,932	705,539	574,904	22.7%	739,123	-4.5%	1,124,135	5,311,801
LGB	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>4,963,100</b>	<b>3,655,747</b>	<b>35.8%</b>	<b>2,863,640</b>	<b>73.3%</b>	<b>20,507,436</b>	<b>17,428,766</b>	<b>17.7%</b>	<b>37,637,279</b>	<b>828,330</b>	<b>635,398</b>	<b>30.4%</b>	<b>861,963</b>	<b>-3.9%</b>	<b>1,252,321</b>	<b>5,836,372</b>
<b>Bond Options - OGB</b>	<b>432</b>	<b>2,468</b>	<b>-82.5%</b>	<b>0</b>		<b>2,964</b>	<b>20,419</b>	<b>-85.5%</b>	<b>26,740</b>	<b>432</b>	<b>2,468</b>	<b>-82.5%</b>	<b>432</b>		<b>3</b>	<b>10</b>
<b>Index Futures</b>																
SXF	383,010	308,821	24.0%	349,705	9.5%	2,555,090	3,602,113	-29.1%	8,177,604	292,334	297,411	-1.7%	298,465	-2.1%	333,443	1,747,980
SXM	524	1,217	-56.9%	446	17.5%	3,014	8,059	-62.6%	13,344	392	767	-48.9%	396	-1.0%	261	1,132
SEG	0	0		0		0	0		0	0		0		0	0	
SDV	0	0		0		5,701	0		19	5,390	0		5,390	0.0%	0	111
SMJ	0	0		0		0	19	-100.0%	0	0	0		0		0	0
SCF	0	2	-100.0%	2	-100.0%	2	3	-33.3%	21	2	1	100.0%	2	0.0%	0	1
SXA	0	0		0		0	0		0	0		0		0	0	
SXB	0	0		0		0	0		0	0		0		0	0	
SXH	0	0		0		0	0		0	0		0		0	0	
SXY	0	0		0		0	0		0	0		0		0	0	
SXK	0	0		4,000	-100.0%	35,000	0		59,000	19,500	143	13536.4%	19,500	0.0%	0	8
SXU	0	0		0		0	0		0	0		0		0	0	
<b>Total</b>	<b>383,534</b>	<b>310,040</b>	<b>23.7%</b>	<b>354,153</b>	<b>8.3%</b>	<b>2,598,807</b>	<b>3,610,194</b>	<b>-28.0%</b>	<b>8,249,988</b>	<b>317,618</b>	<b>298,322</b>	<b>6.5%</b>	<b>323,753</b>	<b>-1.9%</b>	<b>333,704</b>	<b>1,749,232</b>
<b>Index Options</b>																
SXJ	0	0		0		0	0		340	0	0		0		0	0
SXO	0	0		0		0	4,836	-100.0%	30,476	12,820	6	213566.7%	12,820	0.0%	0	0
SXV	0	0		0		0	0		0	0	5	-100.0%	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>116445.5%</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>1,075,767</b>	<b>975,288</b>	<b>10.3%</b>	<b>778,262</b>	<b>38.2%</b>	<b>5,080,488</b>	<b>4,235,330</b>	<b>20.0%</b>	<b>9,359,748</b>	<b>1,750,885</b>	<b>1,569,036</b>	<b>11.6%</b>	<b>1,679,212</b>	<b>4.3%</b>	<b>8,750</b>	<b>35,485</b>
<b>Share Futures</b>	<b>2,052,700</b>	<b>2,227,730</b>	<b>-7.9%</b>	<b>1,659,350</b>	<b>23.7%</b>	<b>8,560,724</b>	<b>5,847,175</b>	<b>46.4%</b>	<b>11,707,465</b>	<b>761,375</b>	<b>774,780</b>	<b>-1.7%</b>	<b>442,425</b>	<b>72.1%</b>	<b>113</b>	<b>686</b>
<b>Equity Options</b>	<b>2,695,628</b>	<b>1,753,818</b>	<b>53.7%</b>	<b>2,435,885</b>	<b>10.7%</b>	<b>13,117,348</b>	<b>10,995,361</b>	<b>19.3%</b>	<b>25,059,590</b>	<b>4,547,684</b>	<b>4,046,670</b>	<b>12.4%</b>	<b>3,988,688</b>	<b>14.0%</b>	<b>162,287</b>	<b>864,760</b>
<b>Currency Options - USX</b>	<b>3,104</b>	<b>1,713</b>	<b>81.2%</b>	<b>1,141</b>	<b>172.0%</b>	<b>8,628</b>	<b>12,405</b>	<b>-30.4%</b>	<b>24,460</b>	<b>2,171</b>	<b>2,327</b>	<b>-6.7%</b>	<b>1,038</b>	<b>109.2%</b>	<b>48</b>	<b>171</b>
Total Futures	9,066,645	7,441,252	21.8%	6,688,232	35.6%	42,767,869	39,847,747	7.3%	80,633,932	3,263,159	2,674,984	22.0%	2,977,491	9.6%	1,694,065	8,234,256
Total Options	3,775,704	2,781,165	35.8%	3,225,288	17.1%	18,327,554	15,825,012	15.8%	35,216,165	6,415,419	5,858,420	9.5%	5,784,350	10.9%	171,094	900,577
<b>Grand Total</b>	<b>12,842,349</b>	<b>10,222,417</b>	<b>25.6%</b>	<b>9,913,520</b>	<b>29.5%</b>	<b>61,095,423</b>	<b>55,672,759</b>	<b>9.7%</b>	<b>115,850,097</b>	<b>9,678,578</b>	<b>8,533,404</b>	<b>13.4%</b>	<b>8,761,841</b>	<b>10.5%</b>	<b>1,865,159</b>	<b>9,134,833</b>

	Average Daily Volume					Year-to-Date Volume			
	May 2021	May 2020	% CHG	April 2021	% CHG	2021	2020	% CHG	Total 2020
<b>Short-Term Interest Rate Futures</b>									
BAX	83,327	62,387	33.6%	86,184	-3.3%	107,677	124,055	-13.2%	91,738
CRA	39	0		58	-32.8%	99	0		95
<b>Total</b>	<b>83,366</b>	<b>62,387</b>	<b>33.6%</b>	<b>86,242</b>	<b>-3.3%</b>	<b>107,776</b>	<b>124,055</b>	<b>-13.1%</b>	<b>91,790</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>39</b>	<b>2,394</b>	<b>-98.4%</b>	<b>476</b>	<b>-91.9%</b>	<b>1,147</b>	<b>5,302</b>	<b>-78.4%</b>	<b>2,848</b>
<b>Bond Futures</b>									
CGZ	7,406	0		5,691	30.1%	8,565	0		455
CGF	32,111	20,545	56.3%	22,752	41.1%	29,890	25,405	17.7%	21,799
CGB	208,638	162,242	28.6%	107,921	93.3%	160,647	142,076	13.1%	127,761
LGB	0	0		0		0	0		0
<b>Total</b>	<b>248,155</b>	<b>182,787</b>	<b>35.8%</b>	<b>136,364</b>	<b>82.0%</b>	<b>199,101</b>	<b>167,481</b>	<b>18.9%</b>	<b>149,949</b>
<b>Bond Options - OGB</b>	<b>22</b>	<b>123</b>	<b>-82.5%</b>	<b>0</b>		<b>29</b>	<b>194</b>	<b>-85.2%</b>	<b>107</b>
<b>Index Futures</b>									
SXF	19,151	15,441	24.0%	16,653	15.0%	24,807	34,453	-28.0%	32,451
SXM	26	61	-56.9%	21	23.4%	29	77	-62.2%	53
SEG	0	0		0		0	0		0
SDV	0	0		0		70	0		0
SMJ	0	0		0		0	0	-100.0%	0
SCF	0	0	-100.0%	0	-100.0%	0	0	-32.0%	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	0	0		190	-100.0%	340	0		234
SXU	0	0		0		0	0		0
<b>Total</b>	<b>19,177</b>	<b>15,502</b>	<b>23.7%</b>	<b>16,864</b>	<b>13.7%</b>	<b>25,231</b>	<b>34,531</b>	<b>-26.9%</b>	<b>32,738</b>
<b>Index Options</b>									
SXJ	0	0		0		0	0		1
SXO	0	0		0		0	46	-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>46</b>	<b>-100.0%</b>	<b>122</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0.0%</b>	<b>0</b>	<b>0</b>		<b>0</b>
<b>ETF Options</b>	<b>53,788</b>	<b>48,764</b>	<b>10.3%</b>	<b>37,060</b>	<b>45.1%</b>	<b>49,325</b>	<b>40,796</b>	<b>20.9%</b>	<b>37,142</b>
<b>Share Futures</b>	<b>102,635</b>	<b>111,387</b>	<b>-7.9%</b>	<b>79,017</b>	<b>29.9%</b>	<b>83,114</b>	<b>57,447</b>	<b>44.7%</b>	<b>46,458</b>
<b>Equity Options</b>	<b>134,781</b>	<b>87,691</b>	<b>53.7%</b>	<b>115,995</b>	<b>16.2%</b>	<b>127,353</b>	<b>105,343</b>	<b>20.9%</b>	<b>99,443</b>
<b>Currency Options - USX</b>	<b>155</b>	<b>86</b>	<b>81.2%</b>	<b>54</b>	<b>185.6%</b>	<b>84</b>	<b>123</b>	<b>-31.6%</b>	<b>97</b>
Total Futures	453,332	372,063	21.8%	318,487	42.3%	415,222	383,515	8.3%	319,976
Total Options	188,785	139,058	35.8%	153,585	22.9%	177,937	151,804	17.2%	139,747
<b>Grand Total</b>	<b>642,117</b>	<b>511,121</b>	<b>25.6%</b>	<b>472,072</b>	<b>36.0%</b>	<b>593,159</b>	<b>535,318</b>	<b>10.8%</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

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