



Statistics

June

2021

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	June 2021	June 2020	% CHG	May 2021	% CHG	2021	2020	% CHG	Total 2020	June 2021	June 2020	% CHG	May 2021	% CHG	June 2021	YTD 2021
Short-Term Interest Rate Futures																
BAX	2,695,850	1,655,602	62.8%	1,666,531	61.8%	13,786,600	14,617,214	-5.7%	23,026,123	1,346,180	900,145	49.6%	1,348,894	-0.2%	158,374	805,974
CRA	5,331	2,592	105.7%	780	583.5%	15,483	2,592	497.3%	13,077	4,186	2,447	71.1%	6,942	-39.7%	69	435
Total	2,701,181	1,658,194	62.9%	1,667,311	62.0%	13,802,083	14,619,806	-5.6%	23,039,200	1,350,366	902,592	49.6%	1,355,836	-0.4%	158,443	806,409
Short-Term Interest Rate Options - OBX	10,000	19,007	-47.4%	773	1193.7%	128,126	575,668	-77.7%	714,811	78,902	114,129	-30.9%	101,427	-22.2%	23	174
Bond Futures																
CGZ	129,138	0		148,112	-12.8%	1,011,297	0		97,912	35,652	0		38,530	-7.5%	3,791	18,175
CGF	612,504	381,851	60.4%	642,224	-4.6%	3,691,162	3,026,770	22.0%	5,471,435	98,323	58,913	66.9%	84,261	16.7%	115,143	625,330
CGB	2,274,302	2,092,171	8.7%	4,172,764	-45.5%	18,820,921	16,876,018	11.5%	32,067,932	673,731	552,923	21.8%	705,539	-4.5%	887,728	6,199,529
LGB	0	0		0		0	0		0	0	0		0	0.0%	0	0
Total	3,015,944	2,474,022	21.9%	4,963,100	-39.2%	23,523,380	19,902,788	18.2%	37,637,279	807,706	611,836	32.0%	828,330	-2.5%	1,006,662	6,843,034
Bond Options - OGB	74	999	-92.6%	432	-82.9%	3,038	21,418	-85.8%	26,740	506	3,467	-85.4%	432	17.1%	2	12
Index Futures																
SXF	1,013,529	1,029,940	-1.6%	383,010	164.6%	3,568,619	4,632,053	-23.0%	8,177,604	286,267	285,960	0.1%	292,334	-2.1%	439,457	2,187,437
SXM	1,134	1,906	-40.5%	524	116.4%	4,148	9,965	-58.4%	13,344	391	581	-32.7%	392	-0.3%	266	1,398
SEG	0	0		0		0	0		0	0	0		0		0	0
SDV	0	0		0		5,701	0		0	5,390	0		5,390	0.0%	0	111
SMJ	0	0		0		0	19	-100.0%	19	0	0		0		0	0
SCF	3	18	-83.3%	0		5	21	-76.2%	21	1	0		2	-50.0%	2	3
SXA	0	0		0		0	0		0	0	0		0		0	0
SXB	0	0		0		0	0		0	0	0		0		0	0
SXH	0	0		0		0	0		0	0	0		0		0	0
SXY	0	0		0		0	0		0	0	0		0		0	0
SXK	0	10,000	-100.0%	0		35,000	10,000	250.0%	59,000	0	10,143	-100.0%	19,500	-100.0%	0	8
SXU	0	0		0		0	0		0	0	0		0		0	0
Total	1,014,666	1,041,864	-2.6%	383,534	164.6%	3,613,473	4,652,058	-22.3%	8,249,988	292,049	296,684	-1.6%	317,618	-8.1%	439,725	2,188,957
Index Options																
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	0		12,820	0.0%	0	0
SXV	0	0		0		0	0		0	0	0		0		0	0
Total	0	0		0		0	4,836	-100.0%	30,816	12,820	0		12,820	0.0%	0	0
ETF Futures	0	0		0		0	0		0	0	0		0		0	0
ETF Options	837,077	731,096	14.5%	1,075,767	-22.2%	5,917,565	4,966,426	19.2%	9,359,748	1,930,550	1,534,416	25.8%	1,750,885	10.3%	6,994	42,479
Share Futures	2,444,100	2,573,379	-5.0%	2,052,700	19.1%	11,004,824	8,420,554	30.7%	11,707,465	748,825	739,780	1.2%	761,375	-1.6%	132	818
Equity Options	3,026,840	2,085,774	45.1%	2,695,628	12.3%	16,144,188	13,081,135	23.4%	25,059,590	4,812,611	3,964,663	21.4%	4,547,684	5.8%	157,057	1,021,817
Currency Options - USX	3,506	891	293.5%	3,104	13.0%	12,134	13,296	-8.7%	24,460	2,278	2,162	5.4%	2,171	4.9%	54	225
Total Futures	9,175,891	7,747,459	18.4%	9,066,645	1.2%	51,943,760	47,595,206	9.1%	80,633,932	3,198,946	2,550,892	25.4%	3,263,159	-2.0%	1,604,962	9,839,218
Total Options	3,877,497	2,837,767	36.6%	3,775,704	2.7%	22,205,051	18,662,779	19.0%	35,216,165	6,837,667	5,618,837	21.7%	6,415,419	6.6%	164,130	1,064,707
Grand Total	13,053,388	10,585,226	23.3%	12,842,349	1.6%	74,148,811	66,257,985	11.9%	115,850,097	10,036,613	8,169,729	22.9%	9,678,578	3.7%	1,769,092	10,903,925

	Average Daily Volume					Year-to-Date Volume			
	June 2021	June 2020	% CHG	May 2021	% CHG	2021	2020	% CHG	Total 2020
Short-Term Interest Rate Futures									
BAX	122,539	75,255	62.8%	83,327	47.1%	110,293	116,010	-4.9%	91,738
CRA	242	199	21.5%	39	521.3%	124	199	-37.9%	95
Total	122,781	75,372	62.9%	83,366	47.3%	110,417	116,030	-4.8%	91,790
Short-Term Interest Rate Options - OBX	455	864	-47.4%	39	1076.1%	1,025	4,569	-77.6%	2,848
Bond Futures									
CGZ	5,870	0		7,406	-20.7%	8,090	0		455
CGF	27,841	17,357	60.4%	32,111	-13.3%	29,529	24,022	22.9%	21,799
CGB	103,377	95,099	8.7%	208,638	-50.5%	150,567	133,937	12.4%	127,761
LGB	0	0		0		0	0		0
Total	137,088	112,456	21.9%	248,155	-44.8%	188,187	157,959	19.1%	149,949
Bond Options - OGB	3	45	-92.6%	22	-84.4%	24	170	-85.7%	107
Index Futures									
SXF	46,070	46,815	-1.6%	19,151	140.6%	28,549	36,762	-22.3%	32,451
SXM	52	87	-40.5%	26	96.7%	33	79	-58.0%	53
SEG	0	0		0		0	0		0
SDV	0	0		0		55	0		0
SMJ	0	0		0		0	0		0
SCF	0	1	-83.3%	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	0	455	-100.0%	0		280	79	252.8%	234
SXU	0	0		0		0	0	0.0%	0
Total	46,121	47,357	-2.6%	19,177	140.5%	28,908	36,921	-21.7%	32,738
Index Options									
SXJ	0	0		0		0	0		1
SXO	0	0		0		0	38	-100.0%	121
SXV	0	0		0		0	0		0
Total	0	0		0		0	38	-100.0%	122
ETF Futures	0	0		0		0	0		0
ETF Options	38,049	33,232	14.5%	53,788	-29.3%	47,341	39,416	20.1%	37,142
Share Futures	111,095	116,972	-5.0%	102,635	8.2%	88,039	66,830	31.7%	46,458
Equity Options	137,584	94,808	45.1%	134,781	2.1%	129,154	103,819	24.4%	99,443
Currency Options - USX	159	41	293.5%	155	2.7%	97	106	-8.0%	97
Total Futures	417,086	352,157	18.4%	453,332	-8.0%	415,550	377,740	10.0%	319,976
Total Options	176,250	128,989	36.6%	188,785	-6.6%	177,640	148,117	19.9%	139,747
Grand Total	593,336	481,147	23.3%	642,117	-7.6%	593,190	525,857	12.8%	459,723

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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