



# Statistics

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**Apr.**

**2020**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	April 2020	April 2019	% CHG	March 2020	% CHG	2020	2019	% CHG	Total 2019	April 2020	April 2019	% CHG	March 2020	% CHG	April 2020	YTD 2020
<b>Short-Term Interest Rate Futures</b>																
BAX	1,527,455	1,983,490	-22.99%	3,833,420	-60.15%	11,713,877	9,468,084	23.72%	29,816,722	878,081	1,010,637	-13.12%	802,242	9.45%	174,526	1,172,937
<b>Total</b>	<b>1,527,455</b>	<b>1,983,490</b>	<b>-22.99%</b>	<b>3,833,420</b>	<b>-60.15%</b>	<b>11,713,877</b>	<b>9,468,084</b>	<b>23.72%</b>	<b>29,816,722</b>	<b>878,081</b>	<b>1,010,637</b>	<b>-13.12%</b>	<b>802,242</b>	<b>9.45%</b>	<b>174,526</b>	<b>1,172,937</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>70,506</b>	<b>57,977</b>	<b>21.61%</b>	<b>136,518</b>	<b>-48.35%</b>	<b>508,783</b>	<b>227,985</b>	<b>123.17%</b>	<b>1,034,240</b>	<b>203,531</b>	<b>172,736</b>	<b>17.83%</b>	<b>220,531</b>	<b>-7.71%</b>	<b>86</b>	<b>633</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	354,173	257,536	37.52%	639,423	-44.61%	2,234,017	858,901	160.10%	4,130,134	66,257	55,624	19.12%	61,693	7.40%	73,309	401,942
CGB	1,642,701	1,951,866	-15.84%	3,138,003	-47.65%	11,539,002	10,072,451	14.56%	31,684,621	642,403	678,424	-5.31%	576,083	11.51%	744,198	4,597,716
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>1,996,874</b>	<b>2,209,402</b>	<b>-9.62%</b>	<b>3,777,426</b>	<b>-47.14%</b>	<b>13,773,019</b>	<b>10,931,352</b>	<b>26%</b>	<b>35,814,755</b>	<b>708,660</b>	<b>734,048</b>	<b>-3.46%</b>	<b>637,776</b>	<b>11.11%</b>	<b>817,507</b>	<b>4,999,658</b>
<b>Bond Options - OGB</b>	<b>70</b>	<b>88</b>	<b>-20.46%</b>	<b>11,724</b>	<b>-99.40%</b>	<b>17,951</b>	<b>5,418</b>	<b>231.32%</b>	<b>16,876</b>	<b>8,484</b>	<b>3,703</b>	<b>129.11%</b>	<b>8,414</b>	<b>0.83%</b>	<b>1</b>	<b>31</b>
<b>Index Futures</b>																
SXF	380,080	383,966	-1.01%	1,841,296	-79.36%	3,293,292	2,258,439	45.82%	7,805,301	293,154	292,262	0.31%	306,775	-4.44%	322,130	2,309,850
SXM	712	4,923	-85.54%	3,177	-77.59%	6,842	21,741	-68.53%	51,559	612	1,343	-54.43%	741	-17.41%	278	2,162
SMJ	0	0	N/A	2	-100%	19	0	N/A	0	0	0	N/A	0	N/A	0	16
SCF	0	0	N/A	0	N/A	1	0	N/A	16	0	0	N/A	0	N/A	0	1
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>380,792</b>	<b>388,889</b>	<b>-2.08%</b>	<b>1,844,475</b>	<b>-79.36%</b>	<b>3,300,154</b>	<b>2,281,088</b>	<b>44.68%</b>	<b>7,863,858</b>	<b>293,909</b>	<b>294,059</b>	<b>-0.05%</b>	<b>307,659</b>	<b>-4.47%</b>	<b>322,408</b>	<b>2,312,029</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	6,523	-100%	2,440	-100%	4,836	23,476	-79.40%	62,055	6	77,855	-99.99%	181	-96.69%	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>6,523</b>	<b>-100%</b>	<b>2,440</b>	<b>-100%</b>	<b>4,836</b>	<b>23,476</b>	<b>-79.40%</b>	<b>71,760</b>	<b>11</b>	<b>77,855</b>	<b>-99.99%</b>	<b>186</b>	<b>-94.09%</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>4,525</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>793,182</b>	<b>703,192</b>	<b>12.80%</b>	<b>1,207,816</b>	<b>-34.33%</b>	<b>3,260,042</b>	<b>2,949,809</b>	<b>10.52%</b>	<b>7,986,880</b>	<b>1,283,288</b>	<b>1,090,845</b>	<b>17.64%</b>	<b>1,089,132</b>	<b>17.83%</b>	<b>8,382</b>	<b>26,860</b>
<b>Share Futures</b>	<b>1,242,600</b>	<b>393,614</b>	<b>215.69%</b>	<b>1,025,345</b>	<b>21.19%</b>	<b>3,619,445</b>	<b>1,299,241</b>	<b>178.58%</b>	<b>4,413,772</b>	<b>369,670</b>	<b>199,165</b>	<b>85.61%</b>	<b>472,050</b>	<b>-21.69%</b>	<b>219</b>	<b>753</b>
<b>Equity Options</b>	<b>1,967,378</b>	<b>2,569,320</b>	<b>-23.43%</b>	<b>2,255,191</b>	<b>-12.76%</b>	<b>9,241,543</b>	<b>10,611,575</b>	<b>-12.91%</b>	<b>29,142,959</b>	<b>3,908,818</b>	<b>3,492,257</b>	<b>11.93%</b>	<b>4,060,050</b>	<b>-3.73%</b>	<b>133,614</b>	<b>543,034</b>
<b>Currency Options - USX</b>	<b>4,824</b>	<b>25</b>	<b>19196%</b>	<b>4,919</b>	<b>-1.93%</b>	<b>10,692</b>	<b>25</b>	<b>42668%</b>	<b>2,184</b>	<b>3,963</b>	<b>25</b>	<b>15752%</b>	<b>3,095</b>	<b>28.05%</b>	<b>60</b>	<b>168</b>
Total Futures	5,147,721	4,975,715	3.46%	10,480,666	-50.88%	32,406,495	23,984,290	35.12%	77,915,152	2,250,570	2,238,069	0.56%	2,219,977	1.38%	1,314,660	8,485,377
Total Options	2,835,960	3,337,125	-15.02%	3,618,608	-21.63%	13,043,847	13,818,288	-5.60%	38,254,899	5,408,095	4,837,421	11.80%	5,381,408	0.50%	142,143	570,743
<b>Grand Total</b>	<b>7,983,681</b>	<b>8,312,840</b>	<b>-3.96%</b>	<b>14,099,274</b>	<b>-43.38%</b>	<b>45,450,342</b>	<b>37,802,578</b>	<b>20.23%</b>	<b>116,170,051</b>	<b>7,658,665</b>	<b>7,075,490</b>	<b>8.24%</b>	<b>7,601,385</b>	<b>0.75%</b>	<b>1,456,803</b>	<b>9,056,120</b>

	Average Daily Volume					Year-to-Date Volume			
	April 2020	April 2019	% CHG	March 2020	% CHG	2020	2019	% CHG	Total 2019
<b>Short-Term Interest Rate Futures</b>									
BAX	72,735	94,451	-22.99%	174,246	-58.26%	139,450	114,073	22.25%	119,266
<b>Total</b>	<b>72,735</b>	<b>94,451</b>	<b>-22.99%</b>	<b>174,246</b>	<b>-58.26%</b>	<b>139,450</b>	<b>114,073</b>	<b>22.25%</b>	<b>119,266</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>3,357</b>	<b>2,760</b>	<b>21.63%</b>	<b>6,205</b>	<b>-45.90%</b>	<b>6,056</b>	<b>2,746</b>	<b>120.54%</b>	<b>4,136</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	16,865	12,263	37.53%	29,064	-41.97%	26,595	10,348	157.01%	16,520
CGB	78,223	92,946	-15.84%	142,636	-45.16%	137,369	121,354	13.20%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>95,089</b>	<b>105,209</b>	<b>-9.62%</b>	<b>171,701</b>	<b>-44.62%</b>	<b>163,964</b>	<b>131,703</b>	<b>24.50%</b>	<b>143,259</b>
<b>Bond Options - OGB</b>	<b>3</b>	<b>4</b>	<b>-25%</b>	<b>532</b>	<b>-99.44%</b>	<b>213</b>	<b>65</b>	<b>227.69%</b>	<b>67</b>
<b>Index Futures</b>									
SXF	18,098	18,283	-1.01%	83,695	-78.38%	39,205	27,209	44.09%	31,096
SXM	33	234	-85.90%	144	-77.08%	81	261	-68.97%	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	10	-100%	14
<b>Total</b>	<b>18,132</b>	<b>18,518</b>	<b>-2.08%</b>	<b>83,839</b>	<b>-78.37%</b>	<b>39,287</b>	<b>27,482</b>	<b>42.96%</b>	<b>31,330</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	0	310	-100%	110	-100%	57	282	-79.79%	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>310</b>	<b>-100%</b>	<b>110</b>	<b>-100%</b>	<b>57</b>	<b>282</b>	<b>-79.79%</b>	<b>285</b>
<b>ETF Futures</b>	<b>0</b>	<b>15</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>54</b>	<b>-100%</b>	<b>24</b>
<b>ETF Options</b>	<b>37,770</b>	<b>33,485</b>	<b>12.80%</b>	<b>54,900</b>	<b>-31.20%</b>	<b>38,810</b>	<b>35,539</b>	<b>9.20%</b>	<b>31,820</b>
<b>Share Futures</b>	<b>59,171</b>	<b>18,743</b>	<b>215.70%</b>	<b>46,606</b>	<b>26.96%</b>	<b>43,088</b>	<b>15,653</b>	<b>175.27%</b>	<b>17,584</b>
<b>Equity Options</b>	<b>93,684</b>	<b>122,348</b>	<b>-23.43%</b>	<b>102,508</b>	<b>-8.61%</b>	<b>110,018</b>	<b>127,850</b>	<b>-13.95%</b>	<b>116,107</b>
<b>Currency Options - USX</b>	<b>229</b>	<b>1</b>	<b>22800%</b>	<b>223</b>	<b>2.69%</b>	<b>127</b>	<b>0</b>	<b>N/A</b>	<b>8</b>
Total Futures	245,129	236,938	3.46%	476,393	-48.55%	385,791	288,967	33.51%	310,418
Total Options	135,045	158,910	-15.02%	164,482	-17.90%	155,283	166,485	-6.73%	152,409
<b>Grand Total</b>	<b>380,175</b>	<b>395,849</b>	<b>-3.96%</b>	<b>640,876</b>	<b>-40.68%</b>	<b>541,075</b>	<b>455,452</b>	<b>18.80%</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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