



Statistics

July

2020

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	July 2020	July 2019	% CHG	June 2020	% CHG	2020	2019	% CHG	Total 2019	July 2020	July 2019	% CHG	June 2020	% CHG	July 2020	YTD 2020
Short-Term Interest Rate Futures																
BAX	948,567	2,374,031	-60.04%	1,655,602	-42.71%	15,565,781	17,452,732	-10.81%	29,816,722	983,494	1,040,290	-5.46%	900,145	9.26%	78,264	1,464,819
CRA	216	0	N/A	2,592	-91.67%	2,808	0	N/A	0	2,595	0	N/A	2,447	6.05%	20	93
Total	948,783	2,374,031	-60.04%	1,658,194	-42.78%	15,568,589	17,452,732	-10.80%	29,816,722	986,089	1,040,290	-5.21%	902,592	9.25%	78,284	1,464,912
Short-Term Interest Rate Options - OBX	18,052	51,666	-65.06%	19,007	-5.02%	593,720	436,929	35.89%	1,034,240	112,025	253,453	-55.80%	114,129	-1.84%	72	779
Bond Futures																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
CGF	291,098	301,103	-3.32%	381,851	-23.77%	3,317,868	1,872,537	77.19%	4,130,134	59,656	50,384	18.40%	58,913	1.26%	65,458	609,467
CGB	1,789,936	1,963,697	-8.85%	2,092,171	-14.45%	18,665,954	18,266,629	2.19%	31,684,621	606,637	621,874	-2.45%	552,923	9.72%	810,722	7,273,900
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,081,034	2,264,800	-8.11%	2,474,022	-15.89%	21,983,822	20,139,166	9.16%	35,814,755	666,293	672,258	-0.89%	611,836	8.90%	876,180	7,883,367
Bond Options - OGB	1,318	944	39.62%	999	31.93%	22,736	10,089	125.35%	16,876	3,585	3,606	-0.58%	3,467	3.40%	5	43
Index Futures																
SXF	372,897	397,108	-6.10%	1,029,940	-64%	5,004,950	4,181,567	19.69%	7,805,301	294,185	311,986	-5.71%	285,960	2.88%	322,123	3,357,710
SXM	277	1,822	-84.80%	1,906	-85.47%	10,242	32,471	-68.60%	51,559	567	630	-10%	581	-2.41%	154	3,204
SMJ	0	0	N/A	0	N/A	19	0	N/A	0	0	0	N/A	0	N/A	0	16
SCF	0	0	N/A	18	-100%	21	3	600%	16	0	1	-100%	0	N/A	0	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	0	0	N/A	0	N/A	10,000	2,980	-100%	3,266	10,143	1,490	580.74%	10,143	0%	0	0
SXU	0	0	N/A	0	N/A	0	3,716	-100%	3,716	0	1,404	-100%	0	N/A	0	0
Total	373,174	398,930	-6.46%	1,041,864	-64.18%	5,025,232	4,220,737	19.06%	7,863,858	304,895	315,511	-3.37%	296,684	2.77%	322,277	3,360,959
Index Options																
SXJ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXO	0	2,467	-100%	0	N/A	4,836	42,646	-88.66%	62,055	0	2,912	-100%	0	N/A	0	17
SXO1	0	0	N/A	0	N/A	0	9,700	-100%	9,700	0	68,447	-100%	0	N/A	0	0
SXV	0	0	N/A	0	N/A	0	0	N/A	5	0	0	N/A	0	N/A	0	0
Total	0	2,467	-100%	0	N/A	4,836	52,346	-90.76%	71,760	0	71,359	-100%	0	N/A	0	17
ETF Futures	0	0	N/A	0	N/A	0	5,545	-100%	6,045	0	360	-100%	0	N/A	0	0
ETF Options	795,094	453,554	75.30%	731,096	8.75%	5,761,520	4,814,183	19.68%	7,986,880	1,562,806	948,137	64.83%	1,535,989	1.75%	4,825	43,721
Share Futures	857,223	350,654	144.46%	2,573,379	-66.69%	9,277,777	2,233,333	315.42%	4,413,772	352,221	223,226	57.79%	739,780	-52.39%	119	1,227
Equity Options	1,741,029	2,080,803	-16.33%	2,085,774	-16.53%	14,822,164	17,226,322	-13.96%	29,142,959	3,710,553	3,583,387	3.55%	3,964,663	-6.41%	123,292	942,054
Currency Options - USX	245	146	67.81%	891	-72.50%	13,541	1,249	984.15%	2,184	1,813	1,155	56.97%	2,162	-16.14%	22	262
Total Futures	4,260,214	5,388,415	-20.94%	7,747,459	-45.01%	51,855,420	44,051,513	17.72%	77,915,152	2,309,498	2,251,645	2.57%	2,550,892	-9.46%	1,276,860	12,710,465
Total Options	2,555,738	2,589,580	-1.31%	2,837,767	-9.94%	21,218,517	22,541,118	-5.87%	38,254,899	5,390,782	4,861,097	10.90%	5,620,410	-4.09%	128,216	986,876
Grand Total	6,815,952	7,977,995	-14.57%	10,585,226	-35.61%	73,073,937	66,592,631	9.73%	116,170,051	7,700,280	7,112,742	8.26%	8,171,302	-5.76%	1,405,076	13,697,341

	Average Daily Volume					Year-to-Date Volume			
	July 2020	July 2019	% CHG	June 2020	% CHG	2020	2019	% CHG	Total 2019
Short-Term Interest Rate									
Futures									
BAX	43,116	107,910	-60.04%	75,254	-42.71%	105,174	118,726	-11.42%	119,266
CRA	9	0	N/A	199	-95.48%	80	0	N/A	0
Total	43,126	107,910	-60.04%	75,372	-42.78%	105,193	118,726	-11.40%	119,266
Short-Term Interest Rate									
Options - OBX	820	2,348	-65.08%	863	-4.98%	4,011	2,972	34.96%	4,136
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	13,231	13,686	-3.33%	17,356	-23.77%	22,418	12,738	75.99%	16,520
CGB	81,360	89,258	-8.85%	95,098	-14.45%	126,121	124,262	1.50%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	94,592	102,945	-8.11%	112,455	-15.89%	148,539	137,001	8.42%	143,259
Bond Options - OGB	59	42	40.48%	45	31.11%	153	68	125%	67
Index Futures									
SXF	16,949	18,049	-6.09%	46,815	-63.80%	33,816	28,445	18.88%	31,096
SXM	12	82	-85.37%	86	-86.05%	68	220	-69.09%	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	68	20	-100%	13
SXU	0	0	N/A	0	N/A	0	25	-100%	14
Total	16,962	18,133	-6.46%	47,357	-64.18%	33,954	28,712	18.26%	31,330
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	0	112	-100%	0	N/A	32	290	-88.97%	248
SXO1	0	0	N/A	0	N/A	0	230	-100%	68
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	0	112	-100%	0	N/A	32	356	-91.01%	285
ETF Futures	0	0	N/A	0	N/A	0	37	-100%	24
ETF Options	36,140	20,616	75.30%	33,231	8.75%	38,929	32,749	18.87%	31,820
Share Futures	38,964	15,938	144.47%	116,971	-66.69%	62,687	15,192	312.63%	17,584
Equity Options	79,137	94,581	-16.33%	94,807	-16.53%	100,149	117,185	-14.54%	116,107
Currency Options - USX	11	6	83.33%	40	-72.50%	91	8	1037.50%	8
Total Futures	193,646	244,927	-20.94%	352,157	-45.01%	350,374	299,670	16.92%	310,418
Total Options	116,169	117,708	-1.31%	128,989	-9.94%	143,368	153,340	-6.50%	152,409
Grand Total	309,816	362,636	-14.57%	481,146	-35.61%	493,742	453,011	8.99%	462,828

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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