



# Statistics

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Sep.

2020

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	September 2020	September 2019	% CHG	August 2020	% CHG	2020	2019	% CHG	Total 2019	September 2020	September 2019	% CHG	August 2020	% CHG	September 2020	YTD 2020
<b>Short-Term Interest Rate Futures</b>																
BAX	1,053,776	2,574,688	-59.07%	1,272,762	-17.21%	17,892,319	22,458,190	-20.33%	29,816,722	1,046,229	985,250	6.19%	1,045,645	0.06%	68,107	1,617,481
CRA	2,364	0	N/A	1,392	69.83%	6,564	0	N/A	0	3,076	0	N/A	3,274	-6.05%	42	180
<b>Total</b>	<b>1,056,140</b>	<b>2,574,688</b>	<b>-58.98%</b>	<b>1,274,154</b>	<b>-17.11%</b>	<b>17,898,883</b>	<b>22,458,190</b>	<b>-20.30%</b>	<b>29,816,722</b>	<b>1,049,305</b>	<b>985,250</b>	<b>6.50%</b>	<b>1,048,919</b>	<b>0.04%</b>	<b>68,149</b>	<b>1,617,661</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>7,200</b>	<b>164,641</b>	<b>-95.63%</b>	<b>16,628</b>	<b>-56.70%</b>	<b>617,548</b>	<b>690,056</b>	<b>-10.51%</b>	<b>1,034,240</b>	<b>67,782</b>	<b>252,159</b>	<b>-73.12%</b>	<b>109,832</b>	<b>-38.29%</b>	<b>9</b>	<b>808</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	308,367	363,965	-15.28%	440,451	-29.99%	4,066,686	2,750,181	47.87%	4,130,134	67,192	50,193	33.87%	56,116	19.74%	58,055	737,582
CGB	1,882,000	2,006,285	-6.20%	3,427,524	-45.09%	23,975,478	24,163,165	-0.78%	31,684,621	620,010	571,131	8.56%	573,366	8.14%	824,893	9,038,986
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>2,190,367</b>	<b>2,370,250</b>	<b>-7.59%</b>	<b>3,867,975</b>	<b>-43.37%</b>	<b>28,042,164</b>	<b>26,913,346</b>	<b>4.19%</b>	<b>35,814,755</b>	<b>687,202</b>	<b>621,324</b>	<b>10.60%</b>	<b>629,482</b>	<b>9.17%</b>	<b>882,948</b>	<b>9,776,568</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>2,982</b>	<b>-100%</b>	<b>3,222</b>	<b>-100%</b>	<b>25,958</b>	<b>14,596</b>	<b>77.84%</b>	<b>16,876</b>	<b>3,222</b>	<b>4,942</b>	<b>-34.80%</b>	<b>3,222</b>	<b>0%</b>	<b>0</b>	<b>48</b>
<b>Index Futures</b>																
SXF	1,061,240	1,121,381	-5.36%	289,677	300.00%	6,355,867	5,812,819	9.34%	7,805,301	291,708	298,689	-2.34%	299,595	-2.63%	481,242	4,090,654
SXM	1,153	4,009	-71.24%	326	253.68%	11,721	41,912	-72.14%	51,559	252	1,259	-79.98%	563	-55.24%	304	3,673
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	0	N/A	21	4	425%	16	0	0	N/A	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	29,000	0	N/A	0	N/A	39,000	2,980	873.15%	3,266	19,000	0	N/A	10,143	87.32%	5	5
SXU	0	0	N/A	0	N/A	0	3,716	-100%	3,716	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>1,091,393</b>	<b>1,125,390</b>	<b>-3.02%</b>	<b>290,003</b>	<b>276.34%</b>	<b>6,406,628</b>	<b>5,861,431</b>	<b>9.30%</b>	<b>7,863,858</b>	<b>310,960</b>	<b>299,948</b>	<b>3.67%</b>	<b>310,301</b>	<b>0.21%</b>	<b>481,551</b>	<b>4,094,377</b>
<b>Index Options</b>																
SXJ	0	0	N/A	340	-100%	340	0	N/A	0	340	0	N/A	340	0%	0	1
SXO	17,520	1,136	1442.25%	0	N/A	22,356	51,328	-56.45%	62,055	17,520	5,207	236.47%	0	N/A	20	37
SXO1	0	0	N/A	0	N/A	0	9,700	-100%	9,700	0	67,247	-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
<b>Total</b>	<b>17,520</b>	<b>1,136</b>	<b>1442.25%</b>	<b>340</b>	<b>5052.94%</b>	<b>22,696</b>	<b>61,028</b>	<b>-62.81%</b>	<b>71,760</b>	<b>17,860</b>	<b>72,454</b>	<b>-75.35%</b>	<b>340</b>	<b>5152.94%</b>	<b>20</b>	<b>38</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>5,545</b>	<b>-100%</b>	<b>6,045</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>621,862</b>	<b>785,495</b>	<b>-20.83%</b>	<b>529,267</b>	<b>17.50%</b>	<b>6,912,649</b>	<b>6,316,415</b>	<b>9.44%</b>	<b>7,986,880</b>	<b>1,516,468</b>	<b>1,026,527</b>	<b>47.73%</b>	<b>1,549,887</b>	<b>-2.16%</b>	<b>4,872</b>	<b>53,209</b>
<b>Share Futures</b>	<b>214,991</b>	<b>540,293</b>	<b>-60.21%</b>	<b>365,552</b>	<b>-41.19%</b>	<b>9,858,320</b>	<b>3,040,355</b>	<b>224.25%</b>	<b>4,413,772</b>	<b>217,921</b>	<b>261,376</b>	<b>-16.63%</b>	<b>242,230</b>	<b>-10.04%</b>	<b>91</b>	<b>1,411</b>
<b>Equity Options</b>	<b>1,656,846</b>	<b>2,813,308</b>	<b>-41.11%</b>	<b>1,574,856</b>	<b>5.21%</b>	<b>18,053,866</b>	<b>22,378,456</b>	<b>-19.33%</b>	<b>29,142,959</b>	<b>3,926,412</b>	<b>4,415,645</b>	<b>-11.08%</b>	<b>3,739,394</b>	<b>5%</b>	<b>105,145</b>	<b>1,161,904</b>
<b>Currency Options - USX</b>	<b>1,538</b>	<b>82</b>	<b>1775.61%</b>	<b>619</b>	<b>148.47%</b>	<b>15,698</b>	<b>1,448</b>	<b>984.12%</b>	<b>2,184</b>	<b>1,035</b>	<b>1,149</b>	<b>-9.92%</b>	<b>1,794</b>	<b>-42.31%</b>	<b>37</b>	<b>321</b>
Total Futures	4,652,891	6,610,621	-31.13%	5,797,684	-21.47%	62,205,995	58,278,867	6.74%	77,915,152	2,265,388	2,167,898	4.50%	2,230,932	1.54%	1,432,739	15,490,017
Total Options	2,304,966	3,767,644	-38.82%	2,124,932	8.47%	25,648,415	29,461,999	-12.94%	38,254,899	5,532,779	5,772,876	-4.16%	5,404,469	2.37%	110,083	1,216,328
<b>Grand Total</b>	<b>6,857,857</b>	<b>10,378,265</b>	<b>-33.92%</b>	<b>7,922,616</b>	<b>-13.44%</b>	<b>87,854,410</b>	<b>87,740,866</b>	<b>0.13%</b>	<b>116,170,051</b>	<b>7,798,167</b>	<b>7,940,774</b>	<b>-1.80%</b>	<b>7,635,401</b>	<b>2.13%</b>	<b>1,542,822</b>	<b>16,706,345</b>

	Average Daily Volume					Year-to-Date Volume			
	September 2020	September 2019	% CHG	August 2020	% CHG	2020	2019	% CHG	Total 2019
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	50,179	128,734	-61.02%	63,638	-21.15%	94,668	119,458	-20.75%	119,266
CRA	112	0	N/A	69	62.32%	86	0	N/A	0
<b>Total</b>	<b>50,292</b>	<b>128,734</b>	<b>-60.93%</b>	<b>63,707</b>	<b>-21.06%</b>	<b>94,703</b>	<b>119,458</b>	<b>-20.72%</b>	<b>119,266</b>
<b>Short-Term Interest Rate</b>									
<b>Options - OBX</b>	<b>342</b>	<b>8,232</b>	<b>-95.85%</b>	<b>831</b>	<b>-58.85%</b>	<b>3,267</b>	<b>3,670</b>	<b>-10.98%</b>	<b>4,136</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	14,684	18,198	-19.31%	22,022	-33.32%	21,516	14,628	47.09%	16,520
CGB	89,619	100,314	-10.66%	171,376	-47.71%	126,854	128,527	-1.30%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>104,303</b>	<b>118,512</b>	<b>-11.99%</b>	<b>193,398</b>	<b>-46.07%</b>	<b>148,371</b>	<b>143,156</b>	<b>3.64%</b>	<b>143,259</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>149</b>	<b>-100%</b>	<b>161</b>	<b>-100%</b>	<b>137</b>	<b>77</b>	<b>77.92%</b>	<b>67</b>
<b>Index Futures</b>									
SXF	50,534	56,068	-9.87%	14,483	248.92%	33,628	30,918	8.77%	31,096
SXM	54	200	-73%	16	237.50%	61	222	-72.52%	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	1,380	0	N/A	0	N/A	206	15	920%	13
SXU	0	0	N/A	0	N/A	0	19	-100%	14
<b>Total</b>	<b>51,971</b>	<b>56,269</b>	<b>-7.64%</b>	<b>14,500</b>	<b>258.42%</b>	<b>33,897</b>	<b>31,177</b>	<b>8.72%</b>	<b>31,330</b>
<b>Index Options</b>									
SXJ	0	0	N/A	17	-100%	1	0	N/A	0
SXO	834	59	1313.56%	0	N/A	118	274	-56.93%	248
SXO1	0	0	N/A	0	N/A	0	116	-100%	68
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>834</b>	<b>56</b>	<b>1389.29%</b>	<b>17</b>	<b>4805.88%</b>	<b>120</b>	<b>324</b>	<b>-62.96%</b>	<b>285</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>29</b>	<b>-100%</b>	<b>24</b>
<b>ETF Options</b>	<b>29,612</b>	<b>39,274</b>	<b>-24.60%</b>	<b>26,463</b>	<b>11.90%</b>	<b>36,574</b>	<b>33,597</b>	<b>8.86%</b>	<b>31,820</b>
<b>Share Futures</b>	<b>10,237</b>	<b>27,014</b>	<b>-62.11%</b>	<b>18,277</b>	<b>-43.99%</b>	<b>52,160</b>	<b>16,172</b>	<b>222.53%</b>	<b>17,584</b>
<b>Equity Options</b>	<b>78,897</b>	<b>140,665</b>	<b>-43.91%</b>	<b>78,742</b>	<b>0.20%</b>	<b>95,523</b>	<b>119,034</b>	<b>-19.75%</b>	<b>116,107</b>
<b>Currency Options - USX</b>	<b>73</b>	<b>4</b>	<b>1725%</b>	<b>30</b>	<b>143.33%</b>	<b>83</b>	<b>7</b>	<b>1085.71%</b>	<b>8</b>
Total Futures	216,804	330,531	-34.41%	289,884	-25.21%	329,132	309,993	6.17%	310,418
Total Options	109,760	188,382	-41.74%	106,246	3.31%	135,705	156,712	-13.41%	152,409
<b>Grand Total</b>	<b>326,564</b>	<b>518,913</b>	<b>-37.07%</b>	<b>396,130</b>	<b>-17.56%</b>	<b>464,838</b>	<b>466,706</b>	<b>-0.40%</b>	<b>462,828</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

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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