



# Statistics

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**August            2020**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	August 2020	August 2019	% CHG	July 2020	% CHG	2020	2019	% CHG	Total 2019	August 2020	August 2019	% CHG	July 2020	% CHG	August 2020	YTD 2020
<b>Short-Term Interest Rate Futures</b>																
BAX	1,272,762	2,430,770	-47.64%	948,567	34.18%	16,838,543	19,883,502	-15.31%	29,816,722	1,045,645	1,071,043	-2.37%	983,494	6.32%	84,555	1,549,374
CRA	1,392	0	N/A	216	544.44%	4,200	0	N/A	0	3,274	0	N/A	2,595	26.17%	45	138
<b>Total</b>	<b>1,274,154</b>	<b>2,430,770</b>	<b>-47.58%</b>	<b>948,783</b>	<b>34.29%</b>	<b>16,842,743</b>	<b>19,883,502</b>	<b>-15.29%</b>	<b>29,816,722</b>	<b>1,048,919</b>	<b>1,071,043</b>	<b>-2.07%</b>	<b>986,089</b>	<b>6.37%</b>	<b>84,600</b>	<b>1,549,512</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>16,628</b>	<b>88,486</b>	<b>-81.21%</b>	<b>18,052</b>	<b>-7.89%</b>	<b>610,348</b>	<b>525,415</b>	<b>16.17%</b>	<b>1,034,240</b>	<b>109,832</b>	<b>298,989</b>	<b>-63.27%</b>	<b>112,025</b>	<b>-1.96%</b>	<b>20</b>	<b>799</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	440,451	513,679	-14.26%	291,098	51.31%	3,758,319	2,386,216	57.50%	4,130,134	56,116	47,209	18.87%	59,656	-5.93%	70,060	679,527
CGB	3,427,524	3,890,251	-11.90%	1,789,936	91.49%	22,093,478	22,156,880	-0.29%	31,684,621	573,366	567,041	1.12%	606,637	-5.48%	940,193	8,214,093
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>3,867,975</b>	<b>4,403,930</b>	<b>-12.17%</b>	<b>2,081,034</b>	<b>85.87%</b>	<b>25,851,797</b>	<b>24,543,096</b>	<b>5.33%</b>	<b>35,814,755</b>	<b>629,482</b>	<b>614,250</b>	<b>2.48%</b>	<b>666,293</b>	<b>-5.53%</b>	<b>1,010,253</b>	<b>8,893,620</b>
<b>Bond Options - OGB</b>	<b>3,222</b>	<b>1,525</b>	<b>111.28%</b>	<b>1,318</b>	<b>144.46%</b>	<b>25,958</b>	<b>11,614</b>	<b>123.51%</b>	<b>16,876</b>	<b>3,222</b>	<b>1,960</b>	<b>64.39%</b>	<b>3,585</b>	<b>-10.13%</b>	<b>5</b>	<b>48</b>
<b>Index Futures</b>																
SXF	289,677	509,871	-43.19%	372,897	-22%	5,294,627	4,691,438	12.86%	7,805,301	299,595	307,563	-2.59%	294,185	1.84%	251,702	3,609,412
SXM	326	5,432	-94%	277	17.69%	10,568	37,903	-72.24%	51,559	563	704	-20.03%	567	-0.71%	165	3,369
SMJ	0	0	N/A	0	N/A	19	0	N/A	0	0	0	N/A	0	N/A	0	16
SCF	0	1	-100%	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	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
<b>Total</b>	<b>290,003</b>	<b>515,304</b>	<b>-43.72%</b>	<b>373,174</b>	<b>-22.29%</b>	<b>5,315,235</b>	<b>4,736,041</b>	<b>12.23%</b>	<b>7,863,858</b>	<b>310,301</b>	<b>311,161</b>	<b>-0.28%</b>	<b>304,895</b>	<b>1.77%</b>	<b>251,867</b>	<b>3,612,826</b>
<b>Index Options</b>																
SXJ	340	0	N/A	0	N/A	340	0	N/A	0	340	0	N/A	0	N/A	1	1
SXO	0	7,546	-100%	0	N/A	4,836	50,192	-90.37%	62,055	0	5,549	-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
<b>Total</b>	<b>340</b>	<b>7,546</b>	<b>-95.49%</b>	<b>0</b>	<b>N/A</b>	<b>5,176</b>	<b>59,892</b>	<b>-91.36%</b>	<b>71,760</b>	<b>340</b>	<b>73,996</b>	<b>-99.54%</b>	<b>0</b>	<b>N/A</b>	<b>1</b>	<b>18</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>360</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>0</b>
<b>ETF Options</b>	<b>529,267</b>	<b>716,737</b>	<b>-26.16%</b>	<b>795,094</b>	<b>-33.43%</b>	<b>6,290,787</b>	<b>5,530,920</b>	<b>13.74%</b>	<b>7,986,880</b>	<b>1,549,887</b>	<b>1,096,240</b>	<b>41.38%</b>	<b>1,562,806</b>	<b>-0.83%</b>	<b>4,616</b>	<b>48,337</b>
<b>Share Futures</b>	<b>365,552</b>	<b>266,729</b>	<b>37.05%</b>	<b>857,223</b>	<b>-57.36%</b>	<b>9,643,329</b>	<b>2,500,062</b>	<b>285.72%</b>	<b>4,413,772</b>	<b>242,230</b>	<b>181,670</b>	<b>33.34%</b>	<b>352,221</b>	<b>-31.23%</b>	<b>93</b>	<b>1,320</b>
<b>Equity Options</b>	<b>1,574,856</b>	<b>2,338,826</b>	<b>-32.67%</b>	<b>1,741,029</b>	<b>-9.55%</b>	<b>16,397,020</b>	<b>19,565,148</b>	<b>-16.19%</b>	<b>29,142,959</b>	<b>3,739,394</b>	<b>4,040,741</b>	<b>-7.46%</b>	<b>3,710,553</b>	<b>0.78%</b>	<b>114,705</b>	<b>1,056,759</b>
<b>Currency Options - USX</b>	<b>619</b>	<b>117</b>	<b>429.06%</b>	<b>245</b>	<b>152.65%</b>	<b>14,160</b>	<b>1,366</b>	<b>936.60%</b>	<b>2,184</b>	<b>1,794</b>	<b>1,178</b>	<b>52.29%</b>	<b>1,813</b>	<b>-1.05%</b>	<b>22</b>	<b>284</b>
Total Futures	5,797,684	7,616,733	-23.88%	4,260,214	36.09%	57,653,104	51,668,246	11.58%	77,915,152	2,230,932	2,178,484	2.41%	2,309,498	-3.40%	1,346,813	14,057,278
Total Options	2,124,932	3,153,237	-32.61%	2,555,738	-16.86%	23,343,449	25,694,355	-9.15%	38,254,899	5,404,469	5,513,104	-1.97%	5,390,782	0.25%	119,369	1,106,245
<b>Grand Total</b>	<b>7,922,616</b>	<b>10,769,970</b>	<b>-26.44%</b>	<b>6,815,952</b>	<b>16.24%</b>	<b>80,996,553</b>	<b>77,362,601</b>	<b>4.70%</b>	<b>116,170,051</b>	<b>7,635,401</b>	<b>7,691,588</b>	<b>-0.73%</b>	<b>7,700,280</b>	<b>-0.84%</b>	<b>1,466,182</b>	<b>15,163,523</b>

	Average Daily Volume					Year-to-Date Volume			
	August 2020	August 2019	% CHG	July 2020	% CHG	2020	2019	% CHG	Total 2019
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	63,638	115,750	-45.02%	43,116	47.60%	100,229	118,354	-15.31%	119,266
CRA	69	0	N/A	9	666.67%	76	0	N/A	0
<b>Total</b>	<b>63,707</b>	<b>115,750</b>	<b>-44.96%</b>	<b>43,126</b>	<b>47.72%</b>	<b>100,254</b>	<b>118,354</b>	<b>-15.29%</b>	<b>119,266</b>
<b>Short-Term Interest Rate</b>									
<b>Options - OBX</b>	<b>831</b>	<b>4,213</b>	<b>-80.28%</b>	<b>820</b>	<b>1.34%</b>	<b>3,633</b>	<b>3,127</b>	<b>16.18%</b>	<b>4,136</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	22,022	24,460	-9.97%	13,231	66.44%	22,370	14,203	57.50%	16,520
CGB	171,376	185,250	-7.49%	81,360	110.64%	131,508	131,886	-0.29%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>193,398</b>	<b>209,710</b>	<b>-7.78%</b>	<b>94,592</b>	<b>104.46%</b>	<b>153,879</b>	<b>146,089</b>	<b>5.33%</b>	<b>143,259</b>
<b>Bond Options - OGB</b>	<b>161</b>	<b>72</b>	<b>123.61%</b>	<b>59</b>	<b>172.88%</b>	<b>154</b>	<b>69</b>	<b>123.19%</b>	<b>67</b>
<b>Index Futures</b>									
SXF	14,483	24,279	-40.35%	16,949	-14.55%	31,515	27,924	12.86%	31,096
SXM	16	258	-93.80%	12	33.33%	62	225	-72.44%	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	60	17	-100%	13
SXU	0	0	N/A	0	N/A	0	22	-100%	14
<b>Total</b>	<b>14,500</b>	<b>24,538</b>	<b>-40.91%</b>	<b>16,962</b>	<b>-14.52%</b>	<b>31,638</b>	<b>28,190</b>	<b>12.23%</b>	<b>31,330</b>
<b>Index Options</b>									
SXJ	17	0	N/A	0	N/A	2	0	N/A	0
SXO	0	359	-100%	0	N/A	28	298	-90.60%	248
SXO1	0	0	N/A	0	N/A	0	153	-100%	68
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>17</b>	<b>359</b>	<b>-95.27%</b>	<b>0</b>	<b>N/A</b>	<b>30</b>	<b>356</b>	<b>-91.57%</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>33</b>	<b>-100%</b>	<b>24</b>
<b>ETF Options</b>	<b>26,463</b>	<b>34,130</b>	<b>-22.46%</b>	<b>36,140</b>	<b>-26.78%</b>	<b>37,445</b>	<b>32,922</b>	<b>13.74%</b>	<b>31,820</b>
<b>Share Futures</b>	<b>18,277</b>	<b>12,701</b>	<b>43.90%</b>	<b>38,964</b>	<b>-53.09%</b>	<b>57,400</b>	<b>14,881</b>	<b>285.73%</b>	<b>17,584</b>
<b>Equity Options</b>	<b>78,742</b>	<b>111,372</b>	<b>-29.30%</b>	<b>79,137</b>	<b>-0.50%</b>	<b>97,601</b>	<b>116,459</b>	<b>-16.19%</b>	<b>116,107</b>
<b>Currency Options - USX</b>	<b>30</b>	<b>5</b>	<b>500%</b>	<b>11</b>	<b>172.73%</b>	<b>84</b>	<b>8</b>	<b>950%</b>	<b>8</b>
Total Futures	289,884	362,701	-20.08%	193,646	49.70%	343,173	307,549	11.58%	310,418
Total Options	106,246	150,154	-29.24%	116,169	-8.54%	138,949	152,942	-9.15%	152,409
<b>Grand Total</b>	<b>396,130</b>	<b>512,855</b>	<b>-22.76%</b>	<b>309,816</b>	<b>27.86%</b>	<b>482,122</b>	<b>460,491</b>	<b>4.70%</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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