



Statistics

Oct.

2020

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	October 2020	October 2019	% CHG	September 2020	% CHG	2020	2019	% CHG	Total 2019	October 2020	October 2019	% CHG	September 2020	% CHG	October 2020	YTD 2020
Short-Term Interest Rate Futures																
BAX	1,772,424	2,884,565	-38.56%	1,053,776	68.20%	19,664,743	25,342,755	-22.41%	29,816,722	1,226,394	1,116,690	9.82%	1,046,229	17.22%	86,190	1,703,671
CRA	1,795	0	N/A	2,364	-24.07%	8,359	0	N/A	0	4,064	0	N/A	3,076	32.12%	65	245
Total	1,774,219	2,884,565	-38.49%	1,056,140	67.99%	19,673,102	25,342,755	-22.37%	29,816,722	1,230,458	1,116,690	10.19%	1,049,305	17.26%	86,255	1,703,916
Short-Term Interest Rate Options - OBX	46,300	181,868	-74.54%	7,200	543.06%	663,848	871,924	-23.86%	1,034,240	84,486	342,787	-75.35%	67,782	24.64%	58	866
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	398,805	494,132	-19.29%	308,367	29.33%	4,465,491	3,244,313	37.64%	4,130,134	71,933	60,464	18.97%	67,192	7.06%	72,258	809,840
CGB	2,158,097	2,363,254	-8.68%	1,882,000	14.67%	26,133,575	26,526,419	-1.48%	31,684,621	642,763	589,533	9.03%	620,010	3.67%	877,580	9,916,566
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,556,902	2,857,386	-10.52%	2,190,367	16.73%	30,599,066	29,770,732	2.78%	35,814,755	714,696	649,997	9.95%	687,202	4%	949,838	10,726,406
Bond Options - OGB	0	201	-100%	0	N/A	25,958	14,797	75.43%	16,876	3,222	5,143	-37.35%	3,222	0%	0	48
Index Futures																
SXF	377,859	482,117	-21.63%	1,061,240	-64.39%	6,733,726	6,294,936	6.97%	7,805,301	304,875	300,898	1.32%	291,708	4.51%	303,023	4,393,677
SXM	383	3,480	-88.99%	1,153	-66.78%	12,104	45,392	-73.43%	51,559	269	660	-59.24%	252	6.75%	136	3,809
SMJ	0	0	N/A	0	N/A	19	0	N/A	0	0	0	N/A	0	N/A	0	16
SCF	0	10	-100%	0	N/A	21	14	50%	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	29,000	-100%	39,000	2,980	873.15%	3,266	19,000	0	N/A	19,000	0%	0	5
SXU	0	0	N/A	0	N/A	0	3,716	-100%	3,716	0	0	N/A	0	N/A	0	0
Total	378,242	485,607	-22.11%	1,091,393	-65.34%	6,784,870	6,347,038	6.90%	7,863,858	324,144	301,558	7.49%	310,960	4.24%	303,159	4,397,536
Index Options																
SXJ	0	0	N/A	0	N/A	340	0	N/A	0	340	0	N/A	340	0%	0	1
SXO	8,120	6,050	34.22%	17,520	-53.65%	30,476	57,378	-46.89%	62,055	25,640	5,017	411.06%	17,520	46.35%	4	41
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
Total	8,120	6,050	34.22%	17,520	-53.65%	30,816	67,078	-54.06%	71,760	25,980	72,264	-64.05%	17,860	45.47%	4	42
ETF Futures	0	500	-100%	0	N/A	0	6,045	-100%	6,045	0	250	-100%	0	N/A	0	0
ETF Options	636,235	540,620	17.69%	621,862	2.31%	7,548,884	6,857,035	10.09%	7,986,880	1,740,955	1,095,319	58.95%	1,516,468	14.80%	4,118	57,327
Share Futures	527,180	422,028	24.92%	214,991	145.21%	10,385,500	3,462,383	199.95%	4,413,772	272,610	275,318	-0.98%	217,921	25.10%	127	1,538
Equity Options	2,004,149	2,369,961	-15.44%	1,656,846	20.96%	20,058,015	24,748,417	-18.95%	29,142,959	3,971,868	4,278,594	-7.17%	3,926,412	1.16%	114,233	1,276,137
Currency Options - USX	1,885	60	3041.67%	1,538	22.56%	17,583	1,508	1065.98%	2,184	1,979	1,198	65.19%	1,035	91.21%	30	351
Total Futures	5,236,543	6,650,086	-21.26%	4,552,891	15.02%	67,442,538	64,928,953	3.87%	77,915,152	2,541,908	2,343,813	8.45%	2,265,388	12.21%	1,339,379	16,829,396
Total Options	2,696,689	3,098,760	-12.98%	2,304,966	17%	28,345,104	32,560,759	-12.95%	38,254,899	5,828,490	5,795,305	0.57%	5,532,779	5.35%	118,443	1,334,771
Grand Total	7,933,232	9,748,846	-18.62%	6,857,857	15.68%	95,787,642	97,489,712	-1.75%	116,170,051	8,370,398	8,139,118	2.84%	7,798,167	7.34%	1,457,822	18,164,167

	Average Daily Volume					Year-to-Date Volume			
	October 2020	October 2019	% CHG	September 2020	% CHG	2020	2019	% CHG	Total 2019
Short-Term Interest Rate									
Futures									
BAX	84,401	131,116	-35.63%	50,179	68.20%	93,641	120,679	-22.41%	119,266
CRA	85	0	N/A	112	-24.11%	86	0	N/A	0
Total	84,486	131,116	-35.56%	50,292	67.99%	93,681	120,679	-22.37%	119,266
Short-Term Interest Rate									
Options - OBX	2,204	8,266	-73.34%	342	544.44%	3,161	4,152	-23.87%	4,136
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	18,990	22,460	-15.45%	14,684	29.32%	21,264	15,449	37.64%	16,520
CGB	102,766	107,420	-4.33%	89,619	14.67%	124,445	126,316	-1.48%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	121,757	129,881	-6.26%	104,303	16.73%	145,709	141,765	2.78%	143,259
Bond Options - OGB	0	9	-100%	0	N/A	123	70	75.71%	67
Index Futures									
SXF	17,993	21,913	-17.89%	50,534	-64.39%	32,065	29,975	6.97%	31,096
SXM	18	158	-88.61%	54	-66.67%	57	216	-73.61%	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	1,380	-100%	186	14	885.71%	13
SXU	0	0	N/A	0	N/A	0	17	-100%	14
Total	18,011	22,073	-18.40%	51,971	-65.34%	32,308	30,223	6.90%	31,330
Index Options									
SXJ	0	0	N/A	0	N/A	1	0	N/A	0
SXO	386	275	40.36%	834	-53.72%	145	274	-47.08%	248
SXO1	0	0	N/A	0	N/A	0	92	-100%	68
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	386	275	40.36%	834	-53.72%	146	319	-54.23%	285
ETF Futures	0	22	-100%	0	N/A	0	28	-100%	24
ETF Options	30,296	24,573	23.29%	29,612	2.31%	35,947	32,652	10.09%	31,820
Share Futures	25,103	19,183	30.86%	10,237	145.22%	49,454	16,487	199.96%	17,584
Equity Options	95,435	107,725	-11.41%	78,897	20.96%	95,514	117,849	-18.95%	116,107
Currency Options - USX	89	2	4350%	73	21.92%	83	7	1085.71%	8
Total Futures	249,359	302,276	-17.51%	216,804	15.02%	321,154	309,185	3.87%	310,418
Total Options	128,413	140,852	-8.83%	109,760	16.99%	134,976	155,051	-12.95%	152,409
Grand Total	377,772	443,129	-14.75%	326,564	15.68%	456,131	464,236	-1.75%	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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