



Statistics

Nov.

2020

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	November 2020	November 2019	% CHG	October 2020	% CHG	2020	2019	% CHG	Total 2019	November 2020	November 2019	% CHG	October 2020	% CHG	November 2020	YTD 2020
Short-Term Interest Rate Futures																
BAX	1,617,081	1,777,758	-9.04%	1,772,424	-8.76%	21,281,824	27,120,513	-21.53%	29,816,722	1,282,453	1,165,811	10.01%	1,226,394	4.57%	82,905	1,786,576
CRA	3,437	0	N/A	1,795	91.48%	11,796	0	N/A	0	5,864	0	N/A	4,064	44.29%	95	340
Total	1,620,518	1,777,758	-8.85%	1,774,219	-8.66%	21,293,620	27,120,513	-21.49%	29,816,722	1,288,317	1,165,811	10.51%	1,230,458	4.70%	83,000	1,786,916
Short-Term Interest Rate Options - OBX	37,330	54,011	-30.88%	46,300	-19.37%	701,178	925,935	-24.27%	1,034,240	108,140	364,621	-70.34%	84,486	28%	27	893
Bond Futures																
CGZ	402	0	N/A	0	N/A	402	0	N/A	0	124	0	N/A	0	N/A	22	22
CGF	544,016	473,230	14.96%	398,805	36.41%	5,009,507	3,717,543	34.75%	4,130,134	66,341	60,378	9.88%	71,933	-7.77%	84,683	894,523
CGB	3,694,508	3,366,192	9.75%	2,158,097	71.19%	29,828,083	29,892,611	-0.22%	31,684,621	648,915	585,179	10.89%	642,763	0.96%	1,023,118	10,939,684
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	4,238,926	3,839,422	10.41%	2,556,902	65.78%	34,837,992	33,610,154	3.65%	35,814,755	715,380	645,557	10.82%	714,696	0.10%	1,107,823	11,834,229
Bond Options - OGB	532	2,079	-74.41%	0	N/A	26,490	16,876	56.97%	16,876	532	2,240	-76.25%	3,222	-83.49%	3	51
Index Futures																
SXF	384,958	382,971	0.52%	377,859	1.88%	7,118,684	6,677,907	6.60%	7,805,301	319,196	305,353	4.53%	304,875	4.70%	323,008	4,716,685
SXM	415	1,636	-74.63%	383	8.36%	12,519	47,028	-73.48%	51,559	316	828	-61.84%	269	17.47%	196	4,005
SMJ	0	0	N/A	0	N/A	19	0	N/A	0	0	0	N/A	0	N/A	0	16
SCF	0	2	-100%	0	N/A	21	16	31.25%	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	286	-100%	0	N/A	39,000	3,266	787.94%	3,266	19,000	286	6543.36%	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	385,373	384,895	0.12%	378,242	1.89%	7,170,243	6,731,933	6.51%	7,863,858	338,512	306,467	10.46%	324,144	4.43%	323,204	4,720,740
Index Options																
SXJ	0	0	N/A	0	N/A	340	0	N/A	0	340	0	N/A	340	0%	0	1
SXO	0	417	-100%	8,120	-100%	30,476	57,795	-47.27%	62,055	25,640	3,559	620.43%	25,640	0%	0	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	5	-100%	0	N/A	0	5	-100%	5	0	5	-100%	0	N/A	0	0
Total	0	422	-100%	8,120	-100%	30,816	67,500	-54.35%	71,760	25,980	70,811	-63.31%	25,980	0%	0	42
ETF Futures	0	0	N/A	0	N/A	0	6,045	-100%	6,045	0	250	-100%	0	N/A	0	0
ETF Options	1,005,369	535,863	87.62%	636,235	58.02%	8,554,253	7,392,898	15.71%	7,986,880	1,593,463	1,012,645	57.36%	1,740,955	-8.47%	5,029	62,356
Share Futures	673,055	397,693	69.24%	527,180	27.67%	11,058,555	3,860,076	186.49%	4,413,772	382,510	234,446	63.16%	272,610	40.31%	121	1,659
Equity Options	2,658,631	2,379,957	11.71%	2,004,149	32.66%	22,716,646	27,128,374	-16.26%	29,142,959	4,152,832	4,528,235	-8.29%	3,971,868	4.56%	158,890	1,435,027
Currency Options - USX	4,563	87	5144.83%	1,885	142.07%	22,146	1,595	1288.46%	2,184	3,493	1,190	193.53%	1,979	76.50%	44	395
Total Futures	6,917,872	6,399,768	8.10%	5,236,543	32.11%	74,360,410	71,328,721	4.25%	77,915,152	2,724,719	2,352,531	15.82%	2,541,908	7.19%	1,514,148	18,343,544
Total Options	3,706,425	2,972,419	24.69%	2,696,689	37.44%	32,051,529	35,533,178	-9.80%	38,254,899	5,884,440	5,979,742	-1.59%	5,828,490	0.96%	163,993	1,498,764
Grand Total	10,624,297	9,372,187	13.36%	7,933,232	33.92%	106,411,939	106,861,899	-0.42%	116,170,051	8,609,159	8,332,273	3.32%	8,370,398	2.85%	1,678,141	19,842,308

	Average Daily Volume					Year-to-Date Volume			
	November 2020	November 2019	% CHG	October 2020	% CHG	2020	2019	% CHG	Total 2019
Short-Term Interest Rate									
Futures									
BAX	80,854	88,887	-9.04%	84,401	-4.20%	92,529	117,915	-21.53%	119,266
CRA	171	0	N/A	85	101.18%	100	0	N/A	0
Total	81,025	88,887	-8.85%	84,486	-4.10%	92,580	117,915	-21.49%	119,266
Short-Term Interest Rate									
Options - OBX	1,866	2,700	-30.89%	2,204	-15.34%	3,048	4,025	-24.27%	4,136
Bond Futures									
CGZ	36	0	N/A	0	N/A	2	0	N/A	0
CGF	27,200	23,661	14.96%	18,990	43.23%	21,780	16,163	34.75%	16,520
CGB	184,725	168,309	9.75%	102,766	79.75%	129,687	129,967	-0.22%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	211,946	191,971	10.41%	121,757	74.07%	151,469	146,131	3.65%	143,259
Bond Options - OGB	26	103	-74.76%	0	N/A	115	73	57.53%	67
Index Futures									
SXF	18,330	18,236	0.52%	17,993	1.87%	30,816	28,908	6.60%	31,096
SXM	19	77	-75.33%	18	5.56%	54	203	-73.40%	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	13	-100%	0	N/A	169	14	792.86%	13
SXU	0	0	N/A	0	N/A	0	16	-100%	14
Total	18,351	18,328	0.13%	18,011	1.89%	31,040	29,142	6.51%	31,330
Index Options									
SXJ	0	0	N/A	0	N/A	1	0	N/A	0
SXO	0	19	-100%	386	-100%	131	251	-47.81%	248
SXO1	0	0	N/A	0	N/A	0	76	-100%	68
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	0	20	-100%	386	-100%	133	292	-54.45%	285
ETF Futures	0	0	N/A	0	N/A	0	26	-100%	24
ETF Options	47,874	25,517	87.62%	30,296	58.02%	37,031	32,003	15.71%	31,820
Share Futures	32,050	18,937	69.25%	25,103	27.67%	47,872	16,710	186.49%	17,584
Equity Options	126,601	113,331	11.71%	95,435	32.66%	98,340	117,438	-16.26%	116,107
Currency Options - USX	217	4	5325%	89	143.82%	95	6	1483.33%	8
Total Futures	329,422	304,750	8.10%	249,359	32.11%	321,906	308,782	4.25%	310,418
Total Options	176,496	141,543	24.69%	128,413	37.44%	138,751	153,823	-9.80%	152,409
Grand Total	505,918	446,294	13.36%	377,772	33.92%	460,657	462,605	-0.42%	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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