



Statistics

February 2019

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	February 2019	February 2018	% CHG	January 2019	% CHG	2019	2018	% CHG	Total 2018	February 2019	February 2018	% CHG	January 2019	% CHG	February 2019	YTD 2019
Short-Term Interest Rate Futures																
BAX	1,822,611	1,986,029	-8.23%	2,520,558	-27.69%	4,343,169	4,401,933	-1.34%	29,018,180	1,008,556	849,435	18.73%	937,068	7.63%	124,205	284,726
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,822,611	1,986,029	-8.23%	2,520,558	-27.69%	4,343,169	4,401,933	-1.34%	29,018,180	1,008,556	849,435	18.73%	937,068	7.63%	124,205	284,726
Short-Term Interest Rate Options - OBX	55,704	27,204	104.76%	57,678	-3.42%	113,382	122,360	-7.34%	1,095,579	223,222	155,207	43.82%	181,601	22.92%	163	315
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	192,951	38,446	401.88%	179,194	7.68%	372,145	73,701	404.94%	406,782	26,450	2,789	848.37%	31,728	-16.64%	18,337	29,975
CGB	3,782,708	3,389,431	11.6%	2,070,889	82.66%	5,853,597	4,917,631	19.03%	28,769,478	657,663	587,908	11.87%	635,571	3.48%	771,469	1,635,618
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	3,975,659	3,427,877	15.98%	2,250,083	76.69%	6,225,742	4,991,332	24.73%	29,176,260	684,113	590,697	15.82%	667,299	2.52%	789,806	1,665,593
Bond Options - OGB	3,680	6,789	-45.8%	1,539	139.12%	5,219	7,758	-32.73%	43,447	3,680	6,789	-45.8%	8,213	-55.19%	8	14
Index Futures																
SXF	327,324	589,136	-44.44%	407,819	-19.74%	735,143	1,017,137	-27.72%	7,623,603	311,879	295,703	5.47%	309,653	0.72%	260,845	594,833
SXM	3,946	7,395	-46.64%	8,170	-51.7%	12,116	13,326	-9.08%	79,938	815	1,240	-34.27%	585	39.32%	789	2,529
SCF	0	32	-100%	0	N/A	0	35	-100%	51	0	1	-100%	0	N/A	0	0
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	25	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	65	0	0	N/A	0	N/A	0	0
EMF	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	0	0	N/A	5,699	1,300	680	91.18%	1,300	0%	0	0
SXU	0	0	N/A	0	N/A	0	0	N/A	926	460	0	N/A	460	0%	0	0
Total	331,270	596,563	-44.47%	415,989	-20.37%	747,259	1,030,498	-27.49%	7,710,307	314,454	297,624	5.66%	311,998	0.79%	261,634	597,362
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	5,729	4,731	21.1%	7,433	-22.93%	13,162	11,001	19.64%	198,698	120,686	100,851	19.67%	120,279	0.34%	32	48
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	5,729	4,731	21.1%	7,433	-22.93%	13,162	11,001	19.64%	198,698	120,686	100,851	19.67%	120,279	0.34%	32	48
ETF Futures	420	0	N/A	3,784	-88.9%	4,204	0	N/A	10,300	5,090	0	N/A	5,001	1.78%	8	32
ETF Options	737,831	1,446,776	-49%	884,892	-16.62%	1,622,723	2,478,452	-34.53%	14,482,523	1,231,854	1,739,528	-29.19%	1,248,897	-1.37%	3,532	8,446
Share Futures	300,211	14,632	1,951.74%	305,819	-1.83%	606,030	122,063	396.49%	1,051,667	186,881	219,362	-14.81%	204,832	-8.76%	453	1,100
Equity Options	2,478,576	2,192,585	13.04%	2,757,998	-10.13%	5,236,574	5,178,423	1.12%	29,405,993	3,250,471	2,942,707	10.46%	2,910,706	11.67%	114,379	256,444
Currency Options - USX	0	22	-100%	0	N/A	0	76	-100%	128	0	431	-100%	0	N/A	0	0
Total Futures	6,430,171	6,025,101	6.72%	5,496,233	16.99%	11,926,404	10,545,826	13.09%	66,966,714	2,199,094	1,957,118	12.36%	2,126,198	3.43%	1,176,106	2,548,813
Total Options	3,281,520	3,678,107	-10.78%	3,709,540	-11.54%	6,991,060	7,798,070	-10.35%	45,226,368	4,829,913	4,945,513	-2.34%	4,469,696	8.06%	118,114	265,267
Grand Total	9,711,691	9,703,208	0.09%	9,205,773	5.5%	18,917,464	18,343,896	3.13%	112,193,082	7,029,007	6,902,631	1.83%	6,595,894	6.57%	1,294,220	2,814,080

	Average Daily Volume					Year-to-Date Volume			
	February 2019	February 2018	% CHG	January 2019	% CHG	2019	2018	% CHG	Total 2018
Short-Term Interest Rate									
Futures									
BAX	95,926	104,527	-8.23%	114,570	-16.27%	105,930	107,364	-1.34%	116,072
ONX	0	0	N/A	0	N/A	0	0	N/A	0
OIS	0	0	N/A	0	N/A	0	0	N/A	0
Total	95,926	104,527	-8.23%	114,570	-16.27%	105,930	107,364	-1.34%	116,072
Short-Term Interest Rate									
Options - OBX	2,931	1,431	104.82%	2,621	11.83%	2,765	2,984	-7.34%	4,382
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	10,155	2,023	401.98%	8,145	24.68%	9,076	1,797	405.06%	1,627
CGB	199,089	178,391	11.6%	94,131	111.5%	142,770	119,942	19.03%	115,077
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	209,245	180,414	15.98%	102,276	104.59%	151,847	121,739	24.73%	116,705
Bond Options - OGB	193	357	-45.94%	69	179.71%	127	189	-32.8%	173
Index Futures									
SXF	17,227	31,007	-44.44%	18,536	-7.06%	17,930	24,808	-27.72%	30,553
SXM	207	389	-46.79%	371	-44.21%	295	325	-9.23%	318
SCF	0	1	-100%	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
EMF	0	0	N/A	0	N/A	0	0	N/A	0
SXK	0	0	N/A	0	N/A	0	0	N/A	22
SXU	0	0	N/A	0	N/A	0	0	N/A	3
Total	17,435	31,398	-44.47%	18,908	-7.79%	18,225	25,134	-27.49%	30,718
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	301	249	20.88%	337	-10.68%	321	268	19.78%	791
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	301	249	20.88%	337	-10.68%	321	268	19.78%	791
ETF Futures	22	0	N/A	172	-87.21%	102	0	N/A	76
ETF Options	38,833	76,146	-49%	40,222	-3.45%	39,578	60,450	-34.53%	57,699
Share Futures	15,800	770	1,951.95%	13,900	13.67%	14,781	2,977	396.51%	4,189
Equity Options	130,451	115,399	13.04%	125,363	4.06%	127,721	126,303	1.12%	117,155
Currency Options - USX	0	1	-100%	0	N/A	0	1	-100%	0
Total Futures	338,430	317,110	6.72%	249,828	35.47%	290,887	257,215	13.09%	266,799
Total Options	172,711	193,584	-10.78%	168,615	2.43%	170,513	190,196	-10.35%	180,184
Grand Total	511,141	510,695	0.09%	418,444	22.15%	461,401	447,412	3.13%	446,984

Listed Products

Short-term interest rate derivatives

BAX: Three-Month Canadian Bankers' Acceptance Futures
ONX: 30-Day Overnight Repo Rate Futures
OIS: Overnight Index Swap Futures
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
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
EMF: FTSE Emerging Markets Index Futures
SXX: 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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