



# Statistics

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**April            2019**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	April 2019	April 2018	% CHG	March 2019	% CHG	2019	2018	% CHG	Total 2018	April 2019	April 2018	% CHG	March 2019	% CHG	April 2019	YTD 2019
<b>Short-Term Interest Rate Futures</b>																
BAX	1,983,490	1,895,222	4.66%	3,141,425	-36.86%	9,468,084	8,753,999	8.16%	29,018,180	1,010,637	856,059	18.06%	1,060,555	-4.71%	149,336	623,868
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
<b>Total</b>	<b>1,983,490</b>	<b>1,895,222</b>	<b>4.66%</b>	<b>3,141,425</b>	<b>-36.86%</b>	<b>9,468,084</b>	<b>8,753,999</b>	<b>8.16%</b>	<b>29,018,180</b>	<b>1,010,637</b>	<b>856,059</b>	<b>18.06%</b>	<b>1,060,555</b>	<b>-4.71%</b>	<b>149,336</b>	<b>623,868</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>57,977</b>	<b>78,213</b>	<b>-25.87%</b>	<b>56,626</b>	<b>2.39%</b>	<b>227,985</b>	<b>221,808</b>	<b>2.79%</b>	<b>1,095,579</b>	<b>172,736</b>	<b>138,734</b>	<b>24.51%</b>	<b>144,885</b>	<b>19.22%</b>	<b>141</b>	<b>614</b>
<b>Bond Futures</b>																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	0
CGF	257,536	28,624	799.72%	229,220	12.35%	858,901	127,802	572.06%	406,782	55,624	3,775	1,373.48%	33,944	63.87%	32,474	96,335
CGB	1,951,866	1,589,409	22.81%	2,266,988	-13.9%	10,072,451	8,168,909	23.3%	28,769,478	678,424	620,222	9.38%	661,081	2.62%	823,528	3,352,004
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>2,209,402</b>	<b>1,618,033</b>	<b>36.55%</b>	<b>2,496,208</b>	<b>-11.49%</b>	<b>10,931,352</b>	<b>8,296,711</b>	<b>31.76%</b>	<b>29,176,260</b>	<b>734,048</b>	<b>623,997</b>	<b>17.64%</b>	<b>695,025</b>	<b>5.62%</b>	<b>856,002</b>	<b>3,448,339</b>
<b>Bond Options - OGB</b>	<b>88</b>	<b>952</b>	<b>-90.76%</b>	<b>111</b>	<b>-20.72%</b>	<b>5,418</b>	<b>8,797</b>	<b>-38.41%</b>	<b>43,447</b>	<b>3,703</b>	<b>7,428</b>	<b>-50.15%</b>	<b>3,791</b>	<b>-2.32%</b>	<b>1</b>	<b>16</b>
<b>Index Futures</b>																
SXF	383,966	360,451	6.52%	1,133,330	-66.12%	2,258,439	2,442,169	-7.52%	7,623,603	292,262	290,612	0.57%	308,532	-5.27%	285,648	1,336,062
SXM	4,923	4,042	21.8%	4,702	4.7%	21,741	24,404	-10.91%	79,938	1,343	379	254.35%	490	174.08%	1,044	4,681
SCF	0	0	N/A	0	N/A	0	35	-100%	51	0	0	N/A	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	2	-100%	0	N/A	0	3	-100%	25	0	3	-100%	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	1	-100%	0	N/A	0	4	-100%	65	0	2	-100%	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	680	-100%	0	N/A	0	2,040	-100%	5,699	0	1,360	-100%	0	N/A	0	0
SXU	0	0	N/A	908	-100%	908	0	N/A	926	454	0	N/A	454	0%	0	2
<b>Total</b>	<b>388,889</b>	<b>365,176</b>	<b>6.49%</b>	<b>1,144,940</b>	<b>-66.03%</b>	<b>2,281,088</b>	<b>2,468,655</b>	<b>-7.6%</b>	<b>7,710,307</b>	<b>294,059</b>	<b>292,356</b>	<b>0.58%</b>	<b>309,476</b>	<b>-4.98%</b>	<b>286,692</b>	<b>1,340,745</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXO	6,523	3,103	110.22%	3,791	72.07%	23,476	17,439	34.62%	198,698	77,855	103,210	-24.57%	75,303	3.39%	21	86
SXV	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>6,523</b>	<b>3,103</b>	<b>110.22%</b>	<b>3,791</b>	<b>72.07%</b>	<b>23,476</b>	<b>17,439</b>	<b>34.62%</b>	<b>198,698</b>	<b>77,855</b>	<b>103,210</b>	<b>-24.57%</b>	<b>75,303</b>	<b>3.39%</b>	<b>21</b>	<b>86</b>
<b>ETF Futures</b>	<b>320</b>	<b>0</b>	<b>N/A</b>	<b>1</b>	<b>31,900%</b>	<b>4,525</b>	<b>0</b>	<b>N/A</b>	<b>10,300</b>	<b>160</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>20</b>	<b>53</b>
<b>ETF Options</b>	<b>703,192</b>	<b>1,032,174</b>	<b>-31.87%</b>	<b>623,291</b>	<b>12.82%</b>	<b>2,949,206</b>	<b>4,205,815</b>	<b>-29.88%</b>	<b>14,482,523</b>	<b>1,090,306</b>	<b>1,760,503</b>	<b>-38.07%</b>	<b>1,007,259</b>	<b>8.25%</b>	<b>3,751</b>	<b>15,331</b>
<b>Share Futures</b>	<b>393,614</b>	<b>36,253</b>	<b>985.74%</b>	<b>299,597</b>	<b>31.38%</b>	<b>1,299,241</b>	<b>260,589</b>	<b>398.58%</b>	<b>1,051,667</b>	<b>199,726</b>	<b>108,950</b>	<b>83.32%</b>	<b>211,083</b>	<b>-5.38%</b>	<b>159</b>	<b>1,445</b>
<b>Equity Options</b>	<b>2,569,320</b>	<b>2,335,177</b>	<b>10.03%</b>	<b>2,805,681</b>	<b>-8.42%</b>	<b>10,611,575</b>	<b>9,669,623</b>	<b>9.74%</b>	<b>29,405,993</b>	<b>3,492,257</b>	<b>2,935,736</b>	<b>18.96%</b>	<b>3,861,732</b>	<b>-9.57%</b>	<b>115,785</b>	<b>482,123</b>
<b>Currency Options - USX</b>	<b>25</b>	<b>2</b>	<b>1,150%</b>	<b>0</b>	<b>N/A</b>	<b>25</b>	<b>89</b>	<b>-71.91%</b>	<b>128</b>	<b>25</b>	<b>113</b>	<b>-77.88%</b>	<b>0</b>	<b>N/A</b>	<b>1</b>	<b>1</b>
Total Futures	4,975,715	3,914,684	27.1%	7,082,171	-29.74%	23,984,290	19,779,954	21.26%	66,966,714	2,238,630	1,881,362	18.99%	2,276,139	-1.65%	1,292,209	5,414,450
Total Options	3,337,125	3,449,621	-3.26%	3,490,103	-4.38%	13,818,288	14,123,571	-2.16%	45,226,368	4,837,421	4,945,724	-2.19%	5,093,968	-5.04%	119,700	498,178
<b>Grand Total</b>	<b>8,312,840</b>	<b>7,364,305</b>	<b>12.88%</b>	<b>10,572,274</b>	<b>-21.37%</b>	<b>37,802,578</b>	<b>33,903,525</b>	<b>11.5%</b>	<b>112,193,082</b>	<b>7,076,051</b>	<b>6,827,086</b>	<b>3.65%</b>	<b>7,370,107</b>	<b>-3.99%</b>	<b>1,411,909</b>	<b>5,912,628</b>

	Average Daily Volume					Year-to-Date Volume			
	April 2019	April 2018	% CHG	March 2019	% CHG	2019	2018	% CHG	Total 2018
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	94,451	90,248	4.66%	149,591	-36.86%	114,073	105,469	8.16%	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
<b>Total</b>	<b>94,451</b>	<b>90,248</b>	<b>4.66%</b>	<b>149,591</b>	<b>-36.86%</b>	<b>114,073</b>	<b>105,469</b>	<b>8.16%</b>	<b>116,072</b>
<b>Short-Term Interest Rate</b>									
<b>Options - OBX</b>	<b>2,760</b>	<b>3,724</b>	<b>-25.89%</b>	<b>2,696</b>	<b>2.37%</b>	<b>2,746</b>	<b>2,672</b>	<b>2.77%</b>	<b>4,382</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	12,263	1,363	799.71%	10,915	12.35%	10,348	1,539	572.39%	1,627
CGB	92,946	75,686	22.81%	107,951	-13.9%	121,354	98,420	23.3%	115,077
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>105,209</b>	<b>77,049</b>	<b>36.55%</b>	<b>118,867</b>	<b>-11.49%</b>	<b>131,703</b>	<b>99,960</b>	<b>31.76%</b>	<b>116,705</b>
<b>Bond Options - OGB</b>	<b>4</b>	<b>45</b>	<b>-91.11%</b>	<b>5</b>	<b>-20%</b>	<b>65</b>	<b>105</b>	<b>-38.1%</b>	<b>173</b>
<b>Index Futures</b>									
SXF	18,283	17,164	6.52%	54,253	-66.30%	27,209	29,423	-7.52%	30,553
SXM	234	192	21.88%	223	4.93%	261	294	-11.22%	318
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
EMF	0	0	N/A	0	N/A	0	0	N/A	0
SXK	0	32	-100%	0	N/A	0	24	-100%	22
SXU	0	0	N/A	43	-100%	10	0	N/A	3
<b>Total</b>	<b>18,518</b>	<b>17,389</b>	<b>6.49%</b>	<b>54,520</b>	<b>-66.03%</b>	<b>27,482</b>	<b>29,742</b>	<b>-7.6%</b>	<b>30,718</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	310	147	110.88%	180	72.22%	282	210	34.29%	791
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>310</b>	<b>147</b>	<b>110.88%</b>	<b>180</b>	<b>72.22%</b>	<b>282</b>	<b>210</b>	<b>34.29%</b>	<b>791</b>
<b>ETF Futures</b>	<b>15</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>54</b>	<b>0</b>	<b>N/A</b>	<b>76</b>
<b>ETF Options</b>	<b>33,485</b>	<b>49,151</b>	<b>-31.87%</b>	<b>29,680</b>	<b>12.82%</b>	<b>35,532</b>	<b>50,672</b>	<b>-29.88%</b>	<b>57,699</b>
<b>Share Futures</b>	<b>18,743</b>	<b>1,726</b>	<b>985.92%</b>	<b>14,266</b>	<b>31.38%</b>	<b>15,653</b>	<b>3,139</b>	<b>398.66%</b>	<b>4,189</b>
<b>Equity Options</b>	<b>122,348</b>	<b>111,198</b>	<b>10.03%</b>	<b>133,603</b>	<b>-8.42%</b>	<b>127,850</b>	<b>116,501</b>	<b>9.74%</b>	<b>117,155</b>
<b>Currency Options - USX</b>	<b>1</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>1</b>	<b>-100%</b>	<b>0</b>
Total Futures	236,938	186,413	27.1%	337,246	-29.74%	288,967	238,312	21.26%	266,799
Total Options	158,910	164,267	-3.26%	166,195	-4.38%	166,485	170,163	-2.16%	180,184
<b>Grand Total</b>	<b>395,849</b>	<b>350,681</b>	<b>12.88%</b>	<b>503,441</b>	<b>-21.37%</b>	<b>455,452</b>	<b>408,476</b>	<b>11.5%</b>	<b>446,984</b>

## 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  
S XO: S&P/TSX 60 Index Options  
EMF: FTSE Emerging Markets Index Futures  
S XK: S&P/TSX Composite Index Banks (Industry Group) Futures  
S XJ: S&P/TSX Composite Index Banks (Industry Group) Options  
S XU: S&P/TSX Capped Utilities Index Futures  
S XV: 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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