



Statistics

Sep

2019

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	September 2019	September 2018	% CHG	August 2019	% CHG	2019	2018	% CHG	Total 2018	September 2019	September 2018	% CHG	August 2019	% CHG	September 2019	YTD 2019
Short-Term Interest Rate Futures																
BAX	2,574,688	2,007,675	28.24%	2,430,770	5.92%	22,458,190	20,571,138	9.17%	29,018,180	985,250	816,980	20.60%	1,071,043	-8.01%	201,776	1,569,449
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	2,574,688	2,007,675	28.24%	2,430,770	5.92%	22,458,190	20,571,138	9.17%	29,018,180	985,250	816,980	20.60%	1,071,043	-8.01%	201,776	1,569,449
Short-Term Interest Rate Options - OBX	164,641	49,903	229.92%	88,486	86.06%	690,056	720,792	-4.26%	1,095,579	252,159	183,586	37.35%	298,989	-15.66%	218	1,346
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	363,965	21,410	1599.98%	513,679	-29.15%	2,750,181	235,530	1067.66%	406,782	50,193	3,229	1454.44%	47,209	6.32%	52,519	357,902
CGB	2,006,285	1,547,031	29.69%	3,890,251	-48.43%	24,163,165	20,464,556	18.07%	28,769,478	571,131	612,280	-6.72%	567,041	0.72%	889,332	8,147,143
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,370,250	1,568,441	51.12%	4,403,930	-46.18%	26,913,346	20,700,086	30.02%	29,176,260	621,324	615,509	0.95%	614,250	1.15%	941,851	8,505,045
Bond Options - OGB	2,982	1,029	189.80%	1,525	95.54%	14,596	36,381	-59.88%	43,447	4,942	12,021	-58.89%	1,960	152.14%	6	48
Index Futures																
SXF	1,121,381	934,998	19.93%	509,871	119.93%	5,812,819	5,402,135	7.60%	7,623,603	298,689	270,059	10.60%	307,563	-2.89%	440,293	3,349,262
SXM	4,009	7,748	-48.26%	5,432	-26.20%	41,912	54,304	-22.82%	79,938	1,259	708	77.83%	704	78.84%	997	9,568
SCF	0	0	N/A	1	-100%	4	51	-92.16%	51	0	0	N/A	0	N/A	0	4
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXB	0	1	-100%	0	N/A	0	21	-100%	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	8	-100%	0	N/A	0	61	-100%	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	2,980	3,092	-3.62%	5,699	0	0	N/A	1,490	-100%	0	6
SXU	0	0	N/A	0	N/A	3,716	0	N/A	926	0	0	N/A	1,404	-100%	0	8
Total	1,125,390	942,755	19.37%	515,304	118.39%	5,861,431	5,459,664	7.36%	7,710,307	299,948	270,767	10.78%	311,161	-3.60%	441,290	3,358,848
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	1,136	24,702	-95.40%	7,546	-84.95%	14,726	89,411	-42.59%	198,698	5,207	116,567	-95.53%	5,549	-6.16%	40	384
SXO1	0	0	N/A	0	N/A	46,302	0	N/A	0	67,247	0	N/A	68,447	-1.75%	0	2
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,136	24,702	-95.40%	7,546	-84.95%	61,028	89,411	-31.74%	198,698	72,454	116,567	-37.84%	73,996	-2.08%	40	386
ETF Futures	0	0	N/A	0	N/A	5,545	0	N/A	10,300	0	0	N/A	360	-100%	0	75
ETF Options	785,495	790,964	-0.69%	716,737	9.59%	6,315,259	11,345,117	-44.34%	14,482,523	1,026,527	1,324,559	-22.50%	1,096,240	-6.36%	3,822	32,856
Share Futures	540,293	95,839	463.75%	266,729	102.56%	3,040,355	561,530	441.44%	1,051,667	261,376	116,586	124.19%	181,721	43.83%	210	2,267
Equity Options	2,813,308	2,296,498	22.50%	2,338,826	20.29%	22,378,456	21,584,554	3.68%	29,405,993	4,415,645	3,579,043	23.38%	4,040,741	9.28%	119,694	1,039,908
Currency Options - USX	82	14	485.71%	117	-29.92%	1,448	128	1031.25%	128	1,149	0	N/A	1,178	-2.46%	15	61
Total Futures	6,610,621	4,614,710	43.25%	7,616,733	-13.21%	58,278,867	47,292,418	23.23%	66,966,714	2,167,898	1,819,842	19.13%	2,178,535	-0.49%	1,585,127	13,435,684
Total Options	3,767,644	3,163,110	19.11%	3,153,237	19.49%	29,461,999	33,776,383	-12.77%	45,226,368	5,772,876	5,215,776	10.68%	5,513,104	4.71%	123,795	1,074,639
Grand Total	10,378,265	7,777,820	33.43%	10,769,970	-3.64%	87,740,866	81,068,801	8.23%	112,193,082	7,940,774	7,035,618	12.87%	7,691,639	3.24%	1,708,922	14,510,323

	Average Daily Volume					Year-to-Date Volume			
	September 2019	September 2018	% CHG	August 2019	% CHG	2019	2018	% CHG	Total 2018
Short-Term Interest Rate Futures									
BAX	128,734	105,667	21.83%	115,750	11.22%	119,458	109,420	9.17%	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	128,734	105,667	21.83%	115,750	11.22%	119,458	109,420	9.17%	116,072
Short-Term Interest Rate Options - OBX	8,232	2,626	213.48%	4,213	95.40%	3,670	3,834	-4.28%	4,382
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	18,198	1,126	1516.16%	24,460	-25.60%	14,628	1,252	1068.37%	1,627
CGB	100,314	81,422	23.20%	185,250	-45.85%	128,527	108,854	18.07%	115,077
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	118,512	82,549	43.57%	209,710	-43.49%	143,156	110,106	30.02%	116,705
Bond Options - OGB	149	54	175.93%	72	106.94%	77	193	-60.10%	173
Index Futures									
SXF	56,068	49,209	13.94%	24,279	130.93%	30,918	28,897	6.99%	30,553
SXM	200	407	-50.86%	258	-22.48%	222	288	-22.92%	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	0	N/A	0	N/A	15	16	-6.25%	22
SXU	0	0	N/A	0	N/A	19	0	N/A	3
Total	56,269	49,618	13.40%	24,538	129.31%	31,177	29,040	7.36%	30,718
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	59	1,300	-95.46%	359	-83.57%	78	475	-42.32%	791
SXO1	0	0	N/A	0	N/A	246	0	N/A	0
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	56	1,300	-95.69%	359	-84.40%	324	475	-31.79%	791
ETF Futures	0	0	N/A	0	N/A	29	0	N/A	76
ETF Options	39,274	41,629	-5.66%	34,130	15.07%	33,591	60,346	-44.34%	57,699
Share Futures	27,014	5,044	435.57%	12,701	112.69%	16,172	2,986	441.59%	4,189
Equity Options	140,665	120,868	16.38%	111,372	26.30%	119,034	114,811	3.68%	117,155
Currency Options - USX	4	0	N/A	5	-20%	7	0	N/A	0
Total Futures	330,531	242,879	36.09%	362,701	-8.87%	309,993	251,555	23.23%	266,799
Total Options	188,382	166,479	13.16%	150,154	25.46%	156,712	179,661	-12.77%	180,184
Grand Total	518,913	409,358	26.76%	512,855	1.18%	466,706	431,217	8.23%	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 (Multiplier 100)
SXO1: S&P/TSX 60 Index Mini Options (Multiplier 10)
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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