



Statistics

Dec. 2019

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	December 2019	December 2018	% CHG	November 2019	% CHG	2019	2018	% CHG	Total 2018	December 2019	December 2018	% CHG	November 2019	% CHG	December 2019	YTD 2019
Short-Term Interest Rate Futures																
BAX	2,698,972	3,142,345	-14.11%	1,775,001	52.06%	29,816,722	29,018,180	2.75%	29,018,180	997,790	822,968	21.24%	1,165,811	-14.41%	196,272	2,159,106
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	2,698,972	3,142,345	-14.11%	1,775,001	52.06%	29,816,722	29,018,180	2.75%	29,018,180	997,790	822,968	21.24%	1,165,811	-14.41%	196,272	2,159,106
Short-Term Interest Rate Options - OBX	108,305	81,549	32.81%	54,011	100.52%	1,034,240	1,095,579	-5.60%	1,095,579	288,136	149,370	92.90%	364,621	-20.98%	125	1,804
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	412,638	102,393	302.99%	473,183	-12.80%	4,130,134	406,782	915.32%	406,782	49,841	16,664	199.09%	60,378	-17.45%	58,344	531,933
CGB	1,794,655	2,034,407	-11.79%	3,363,553	-46.64%	31,684,621	28,769,478	10.13%	28,769,478	615,822	515,198	19.53%	585,179	5.24%	785,451	10,799,117
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,207,293	2,136,800	3.30%	3,836,736	-42.47%	35,814,755	29,176,260	22.75%	29,176,260	665,663	531,862	25.16%	645,557	3.12%	843,795	11,331,050
Bond Options - OGB	0	2,994	-100%	2,079	-100%	16,876	43,447	-61.16%	43,447	2,240	6,674	-66.44%	2,240	0%	0	63
Index Futures																
SXF	1,127,942	1,127,388	0.05%	382,424	194.95%	7,805,849	7,623,603	2.38%	7,623,603	313,713	301,138	4.18%	305,353	2.74%	483,768	4,529,155
SXM	4,531	10,705	-57.67%	1,636	176.96%	51,559	79,938	-35.50%	79,938	365	1,154	-68.37%	828	-55.92%	1,165	12,455
SCF	0	0	N/A	2	-100%	16	51	-68.63%	51	0	0	N/A	0	N/A	0	16
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	25	-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	0	N/A	0	N/A	0	65	-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	2,607	-100%	286	-100%	3,266	5,699	-42.69%	5,699	143	1,307	-89.06%	286	-50%	0	8
SXU	0	926	-100%	0	N/A	3,716	926	301.30%	926	0	460	-100%	0	N/A	0	8
Total	1,132,473	1,141,626	-0.80%	384,348	194.65%	7,864,406	7,710,307	2.00%	7,710,307	314,221	304,059	3.34%	306,467	2.53%	484,933	4,541,642
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	4,260	18,896	-77.46%	417	921.58%	25,453	198,698	-68.77%	198,698	1,257	115,716	-98.91%	3,559	-64.68%	43	593
SXO1	0	0	N/A	0	N/A	46,302	0	N/A	0	0	0	N/A	67,247	-100%	0	2
SXV	0	0	N/A	5	-100%	5	0	N/A	0	5	0	N/A	5	0%	0	1
Total	4,260	18,896	-77.46%	422	909.48%	71,760	198,698	-63.89%	198,698	1,262	115,716	-98.91%	70,811	-98.22%	43	596
ETF Futures	0	0	N/A	7,570	-100%	13,615	10,300	32.18%	10,300	9,250	5,000	85%	250	3600%	0	78
ETF Options	593,982	847,967	-29.95%	535,863	10.85%	7,985,724	14,482,523	-44.86%	14,482,523	962,364	984,624	-2.26%	1,012,645	-4.97%	3,594	43,698
Share Futures	553,696	207,459	166.89%	390,123	41.93%	4,406,202	1,051,667	318.97%	1,051,667	182,061	141,816	28.38%	234,446	-22.34%	152	2,724
Equity Options	2,014,585	2,169,894	-7.16%	2,379,957	-15.35%	29,142,959	29,405,993	-0.89%	29,405,993	4,091,345	3,726,382	9.79%	4,528,235	-9.65%	108,364	1,387,386
Currency Options - USX	589	0	N/A	87	577.01%	2,184	128	1606.25%	128	532	0	N/A	1,190	-55.29%	56	152
Total Futures	6,592,434	6,628,230	-0.54%	6,393,778	3.11%	77,915,700	66,966,714	16.35%	66,966,714	2,168,985	1,805,705	20.12%	2,352,531	-7.80%	1,525,152	18,034,600
Total Options	2,721,721	3,121,300	-12.80%	2,972,419	-8.43%	38,254,899	45,226,368	-15.42%	45,226,368	5,345,879	4,982,766	7.29%	5,979,742	-10.60%	112,182	1,433,733
Grand Total	9,314,155	9,749,530	-4.47%	9,366,197	-0.56%	116,170,599	112,193,082	3.55%	112,193,082	7,514,864	6,788,471	10.70%	8,332,273	-9.81%	1,637,334	19,468,333

	Average Daily Volume					Year-to-Date Volume			
	December 2019	December 2018	% CHG	November 2019	% CHG	2019	2018	% CHG	Total 2018
Short-Term Interest Rate Futures									
BAX	134,948	165,386	-18.40%	88,750	52.05%	119,266	116,072	2.75%	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	134,948	165,386	-18.40%	88,750	52.05%	119,266	116,072	2.75%	116,072
Short-Term Interest Rate Options - OBX	5,415	4,292	26.17%	2,700	100.56%	4,136	4,382	-5.61%	4,382
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	20,631	5,389	282.84%	23,659	-12.80%	16,520	1,627	915.37%	1,627
CGB	89,732	107,074	-16.20%	168,177	-46.64%	126,738	115,077	10.13%	115,077
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	110,364	112,463	-1.87%	191,836	-42.47%	143,259	116,705	22.75%	116,705
Bond Options - OGB	0	157	-100%	103	-100%	67	173	-61.27%	173
Index Futures									
SXF	56,396	59,336	-4.95%	18,210	209.70%	31,099	30,553	1.78%	30,553
SXM	226	563	-59.86%	77	193.51%	205	318	-35.54%	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	137	-100%	13	-100%	13	22	-40.91%	22
SXU	0	48	-100%	0	N/A	14	3	366.67%	3
Total	56,623	60,085	-5.76%	18,302	209.38%	31,330	30,718	1.99%	30,718
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	213	994	-78.57%	19	1021.05%	202	791	-68.65%	791
SXO1	0	0	N/A	0	N/A	200	0	N/A	0
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	213	994	-78.57%	20	965%	285	791	-63.97%	791
ETF Futures	0	0	N/A	360	-100%	54	76	-28.95%	76
ETF Options	29,699	44,629	-33.45%	25,517	16.39%	31,815	57,699	-44.86%	57,699
Share Futures	27,684	10,918	153.56%	18,577	49.02%	17,554	4,189	319.05%	4,189
Equity Options	100,729	114,204	-11.80%	113,331	-11.12%	116,107	117,155	-0.90%	117,155
Currency Options - USX	29	0	N/A	4	625%	8	0	N/A	0
Total Futures	329,621	348,854	-5.51%	304,465	8.26%	310,418	266,799	16.35%	266,799
Total Options	136,086	164,278	-17.16%	141,543	-3.86%	152,409	180,184	-15.42%	180,184
Grand Total	465,707	513,133	-9.24%	446,009	4.42%	462,828	446,984	3.55%	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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