



Statistics

Jan.

2020

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	January 2020	January 2019	% CHG	December 2019	% CHG	2020	2019	% CHG	Total 2019	January 2020	January 2019	% CHG	December 2019	% CHG	January 2020	YTD 2020
Short-Term Interest Rate Futures																
BAX	2,913,995	2,520,558	15.61%	2,698,972	7.97%	2,913,995	2,520,558	15.61%	29,816,722	1,059,380	937,068	13.05%	997,790	6.17%	219,949	219,949
Total	2,913,995	2,520,558	15.61%	2,698,972	7.97%	2,913,995	2,520,558	15.61%	29,816,722	1,059,380	937,068	13.05%	997,790	6.17%	219,949	219,949
Short-Term Interest Rate Options - OBX	115,616	57,678	100.45%	108,305	6.75%	115,616	57,678	100.45%	1,034,240	292,452	181,601	61.04%	288,136	1.50%	145	145
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	489,779	179,194	173.32%	412,638	18.69%	489,779	179,194	173.32%	4,130,134	71,868	31,728	126.51%	49,841	44.19%	68,900	68,900
CGB	2,501,889	2,070,889	20.81%	1,794,655	39.41%	2,501,889	2,070,889	20.81%	31,684,621	639,926	635,571	0.69%	615,822	3.91%	1,062,250	1,062,250
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,991,668	2,250,083	32.96%	2,207,293	35.54%	2,991,668	2,250,083	32.96%	35,814,755	711,794	667,299	6.67%	665,663	6.93%	1,131,150	1,131,150
Bond Options - OGB	1,419	1,539	-7.80%	0	N/A	1,419	1,539	-7.80%	16,876	3,659	8,213	-55.45%	2,240	63.35%	4	4
Index Futures																
SXF	502,604	407,819	23.24%	1,127,942	-55.44%	502,604	407,819	23.24%	7,805,301	329,788	309,653	6.50%	313,713	5.12%	414,234	414,234
SXM	1,289	8,170	-84.22%	4,531	-71.55%	1,289	8,170	-84.22%	51,559	373	585	-36.24%	365	2.19%	462	462
SMJ	5	0	N/A	0	N/A	5	0	N/A	0	2	0	N/A	0	N/A	5	5
SCF	1	0	N/A	0	N/A	1	0	N/A	16	1	0	N/A	0	N/A	1	1
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	0	N/A	0	N/A	0	0	N/A	3,266	143	1,300	-89%	143	0.00%	0	0
SXU	0	0	N/A	0	N/A	0	0	N/A	3,716	0	460	-100%	0	N/A	0	0
Total	503,899	415,989	21.13%	1,132,473	-55.50%	503,899	415,989	21.13%	7,863,858	330,307	311,998	5.87%	314,221	5.12%	414,879	414,879
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	7,433	-99.99%	4,260	-99.98%	1	7,433	-99.99%	62,055	1,248	120,279	-98.96%	1,257	-0.72%	1	1
SXO1	0	0	N/A	0	N/A	0	0	N/A	9,700	0	0	N/A	0	N/A	0	0
SXV	0	0	N/A	0	N/A	0	0	N/A	5	5	0	N/A	5	0.00%	0	0
Total	1	7,433	-99.99%	4,260	-99.98%	1	7,433	-99.99%	71,760	1,253	120,279	-98.96%	1,262	-0.71%	1	1
ETF Futures	0	3,784	-100%	0	N/A	0	3,784	-100%	6,045	250	5,001	-95%	9,250	-97.30%	0	0
ETF Options	558,671	884,892	-36.87%	593,982	-5.94%	558,671	884,892	-36.87%	7,986,880	1,069,902	1,248,897	-14.33%	962,364	11.17%	3,602	3,602
Share Futures	559,490	305,819	82.95%	553,696	1.05%	559,490	305,819	82.95%	4,413,772	245,601	204,751	19.95%	182,061	34.90%	146	146
Equity Options	2,863,116	2,757,998	3.81%	2,014,585	42.12%	2,863,116	2,757,998	3.81%	29,142,959	3,749,036	2,910,706	28.80%	4,091,345	-8.37%	129,132	129,132
Currency Options - USX	615	0	N/A	589	4.41%	615	0	N/A	2,184	1,016	0	N/A	532	90.98%	24	24
Total Futures	6,969,052	5,496,233	26.80%	6,592,434	5.71%	6,969,052	5,496,233	26.80%	77,915,152	2,347,332	2,126,117	10.41%	2,168,985	8.22%	1,766,124	1,766,124
Total Options	3,539,438	3,709,540	-4.59%	2,721,721	30.04%	3,539,438	3,709,540	-4.59%	38,254,899	5,117,318	4,469,696	14.49%	5,345,879	-4.28%	132,908	132,908
Grand Total	10,508,490	9,205,773	14.15%	9,314,155	12.82%	10,508,490	9,205,773	14.15%	116,170,051	7,464,650	6,595,813	13.17%	7,514,864	-0.67%	1,899,032	1,899,032

	Average Daily Volume					Year-to-Date Volume			
	January 2020	January 2019	% CHG	December 2019	% CHG	2020	2019	% CHG	Total 2019
Short-Term Interest Rate									
Futures									
BAX	132,454	114,570	15.61%	134,948	-1.85%	132,454	114,570	15.61%	119,266
Total	132,454	114,570	15.61%	134,948	-1.85%	132,454	114,570	15.61%	119,266
Short-Term Interest Rate									
Options - OBX	5,255	2,621	100.50%	5,415	-2.95%	5,255	2,621	100.50%	4,136
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	22,262	8,145	173.32%	20,631	7.91%	22,262	8,145	173.32%	16,520
CGB	113,722	94,131	20.81%	89,732	26.74%	113,722	94,131	20.81%	126,738
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	135,984	102,276	32.96%	110,364	23.21%	135,984	102,276	32.96%	143,259
Bond Options - OGB	64	69	-7.25%	0	N/A	64	69	-7.25%	67
Index Futures									
SXF	22,845	18,536	23.25%	56,396	-59.49%	22,845	18,536	23.25%	31,096
SXM	58	371	-84.37%	226	-74.34%	58	371	-84.37%	205
SMJ	5	0	N/A	0	N/A	5	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	0	N/A	0	N/A	0	0	N/A	13
SXU	0	0	N/A	0	N/A	0	0	N/A	14
Total	22,904	18,908	21.13%	56,623	-59.55%	22,904	18,908	21.13%	31,330
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	0	337	-100%	213	-100.00%	0	337	-100%	248
SXO1	0	0	N/A	0	N/A	0	0	N/A	68
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	0	337	-100%	213	-100.00%	0	337	-100%	285
ETF Futures	0	172	-100%	0	N/A	0	172	-100%	24
ETF Options	25,394	40,222	-36.87%	29,699	-14.50%	25,394	40,222	-36.87%	31,820
Share Futures	25,431	13,900	82.96%	27,684	-8.14%	25,431	13,900	82.96%	17,584
Equity Options	130,141	125,363	3.81%	100,729	29.20%	130,141	125,363	3.81%	116,107
Currency Options - USX	27	0	N/A	29	-6.90%	27	0	N/A	8
Total Futures	316,775	249,828	26.80%	329,621	-3.90%	316,775	249,828	26.80%	310,418
Total Options	160,883	168,615	-4.59%	136,086	18.22%	160,883	168,615	-4.59%	152,409
Grand Total	477,658	418,444	14.15%	465,707	2.57%	477,658	418,444	14.15%	462,828

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
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
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

All reported futures and options figures represent executed data.

BAX[®], ONX[®], OBX[®], CGZ[®], CGF[®], CGB[®], LGB[®], OGB[®] and USX[®] are registered trademarks of Bourse de Montréal Inc.

OIS-MX[™], SXF[™], SXM[™], SCF[™], SXA[™], SXB[™], SXH[™], SXY[™], SXJTM, SXUTM, SXV[™], SXKTM, EMFTM and SXO[™] are trademarks of Bourse de Montréal Inc.