



Statistics

June 2018

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	June 2018	June 2017	% CHG	May 2018	% CHG	2018	2017	% CHG	Total 2017	June 2018	June 2017	% CHG	May 2018	% CHG	June 2018	YTD 2018
Short-Term Interest Rate Futures																
BAX	2,748,446	4,486,543	-38.74%	2,768,495	-0.72%	14,270,940	15,319,143	-6.84%	28,962,355	929,689	844,211	10.13%	1,083,596	-14.2%	158,808	899,994
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	2,748,446	4,486,543	-38.74%	2,768,495	-0.72%	14,270,940	15,319,143	-6.84%	28,962,355	929,689	844,211	10.13%	1,083,596	-14.2%	158,808	899,994
Short-Term Interest Rate Options - OBX	116,906	130,278	-10.26%	99,837	17.1%	438,551	428,732	2.29%	801,051	176,007	147,231	19.55%	199,436	-11.75%	155	638
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	23,597	26,857	-12.14%	26,312	-10.32%	177,711	195,979	-9.32%	358,078	4,234	5,798	-26.98%	3,722	13.76%	1,302	7,606
CGB	1,899,923	2,131,927	-10.88%	3,955,649	-51.97%	14,024,481	13,308,998	5.38%	23,946,703	515,789	483,118	6.76%	660,649	-21.93%	818,433	4,705,732
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,923,520	2,158,784	-10.9%	3,981,961	-51.69%	14,202,192	13,504,977	5.16%	24,304,781	520,023	488,916	6.36%	664,371	-21.73%	819,735	4,713,338
Bond Options - OGB	111	0	N/A	15,302	-99.28%	24,210	4,599	426.42%	11,650	13,808	2,199	527.92%	13,697	0.81%	1	30
Index Futures																
SXF	929,799	921,619	0.89%	416,343	123.33%	3,788,311	3,117,788	21.51%	6,144,651	270,938	238,112	13.79%	288,919	-6.22%	373,422	2,258,860
SXM	6,464	14,783	-56.27%	5,719	13.03%	36,587	51,266	-28.63%	97,432	623	765	-18.56%	1,177	-47.07%	1,486	7,460
SCF	3	10	-70%	10	-70%	48	140	-65.71%	164	2	0	N/A	10	-80%	3	19
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXB	15	0	N/A	0	N/A	18	0	N/A	0	0	0	N/A	3	-100%	14	17
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXY	19	0	N/A	29	-34.48%	52	51	1.96%	51	0	0	N/A	27	-100%	19	52
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	900	0	N/A	0	N/A	2,940	19,373.68%	1,679	1,679	1,130	0	N/A	1,360	-16.91%	4	9
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	937,200	936,412	0.08%	422,101	122.03%	3,827,956	3,169,264	20.78%	6,243,977	272,693	238,877	14.16%	291,496	-6.45%	374,948	2,266,417
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	33,325	3,878	759.34%	9,150	264.21%	59,914	88,251	-32.11%	193,038	98,800	63,328	56.01%	111,360	-11.28%	57	119
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	33,325	3,878	759.34%	9,150	264.21%	59,914	88,251	-32.11%	193,038	98,800	63,328	56.01%	111,360	-11.28%	57	119
ETF Options	1,076,983	802,873	34.14%	1,023,296	5.25%	6,306,094	5,627,984	12.05%	11,424,930	1,645,592	1,153,165	42.7%	1,753,126	-6.13%	3,401	26,337
Share Futures	62,295	99,906	-37.65%	80,738	-22.84%	403,622	400,823	0.7%	1,145,427	78,658	120,334	-34.63%	142,323	-44.73%	275	2,472
Equity Options	2,480,227	1,738,408	42.67%	2,320,178	6.9%	14,470,028	11,225,139	28.91%	23,171,286	3,458,571	2,717,972	27.25%	3,026,919	14.26%	114,281	791,376
Currency Options - USX	15	758	-98.02%	0	N/A	104	3,704	-97.19%	9,008	6	268	-97.76%	113	-94.69%	4	25
Total Futures	5,671,461	7,681,645	-26.17%	7,253,295	-21.81%	32,704,710	32,394,207	0.96%	60,656,540	1,801,063	1,692,338	6.43%	2,181,786	-17.45%	1,353,766	7,882,221
Total Options	3,707,567	2,676,195	38.54%	3,467,763	6.92%	21,298,901	17,378,409	22.56%	35,610,963	5,392,784	4,084,163	32.04%	5,104,651	5.65%	117,899	818,525
Grand Total	9,379,028	10,357,840	-9.45%	10,721,058	-12.52%	54,003,611	49,772,616	8.5%	96,267,503	7,193,847	5,776,501	24.54%	7,286,437	-1.27%	1,471,665	8,700,746

	Average Daily Volume					Year-to-Date Volume			
	June 2018	June 2017	% CHG	May 2018	% CHG	2018	2017	% CHG	Total 2017
Short-Term Interest Rate									
Futures									
BAX	130,878	203,933	-35.82%	125,840	4%	113,261	121,580	-6.84%	116,314
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	130,878	203,933	-35.82%	125,840	4%	113,261	121,580	-6.84%	116,314
Short-Term Interest Rate Options - OBX	5,566	5,921	-6%	4,538	22.65%	3,480	3,402	2.29%	3,217
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,123	1,220	-7.95%	1,196	-6.1%	1,410	1,555	-9.33%	1,438
CGB	90,472	96,905	-6.64%	179,802	-49.68%	111,305	105,626	5.38%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	91,596	98,126	-6.66%	180,998	-49.39%	112,715	107,182	5.16%	97,609
Bond Options - OGB	5	0	N/A	695	-99.28%	192	36	433.33%	46
Index Futures									
SXF	44,276	41,891	5.69%	18,924	133.97%	30,066	24,744	21.51%	24,578
SXM	307	671	-54.25%	259	18.53%	290	406	-28.57%	389
SCF	0	0	N/A	0	N/A	0	1	-100%	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	1	-100%	0	0	N/A	0
EMF	0	0	N/A	0	N/A	0	0	N/A	0
SXK	42	0	N/A	0	N/A	23	0	N/A	6
SXU	0	0	N/A	0	N/A	0	0	N/A	0
Total	44,628	42,564	4.85%	19,186	132.61%	30,380	25,152	20.79%	24,975
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	1,586	176	801.14%	415	282.17%	475	700	-32.14%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	1,586	176	801.14%	415	282.17%	475	700	-32.14%	772
ETF Options	51,284	36,494	40.53%	46,513	10.26%	50,048	44,666	12.05%	45,699
Share Futures	2,966	4,541	-34.68%	3,669	-19.16%	3,203	3,181	0.69%	4,581
Equity Options	118,106	79,018	49.47%	105,462	11.99%	114,841	89,088	28.91%	92,685
Currency Options - USX	0	34	-100%	0	N/A	0	29	-100%	36
Total Futures	270,069	349,165	-22.65%	329,695	-18.09%	259,561	257,096	0.96%	242,626
Total Options	176,550	121,645	45.14%	157,625	12.01%	169,038	137,923	22.56%	142,443
Grand Total	446,620	470,810	-5.14%	487,320	-8.35%	428,600	395,020	8.5%	385,070

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 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, SXVTM, SXKTM, EMFTM and SXO[™] are trademarks of Bourse de Montréal Inc.