



Statistics

October 2018

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	October 2018	October 2017	% CHG	September 2018	% CHG	2018	2017	% CHG	Total 2017	October 2018	October 2017	% CHG	September 2018	% CHG	October 2018	YTD 2018
Short-Term Interest Rate Futures																
BAX	3,020,305	2,111,808	43.02%	2,007,675	50.44%	23,591,443	24,903,570	-5.27%	28,962,355	1,104,882	817,863	35.09%	816,980	35.24%	164,724	1,434,754
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	3,020,305	2,111,808	43.02%	2,007,675	50.44%	23,591,443	24,903,570	-5.27%	28,962,355	1,104,882	817,863	35.09%	816,980	35.24%	164,724	1,434,754
Short-Term Interest Rate Options - OBX	221,250	84,789	160.94%	49,903	343.36%	942,042	700,704	34.44%	801,051	312,184	208,097	50.02%	183,586	70.05%	334	1,460
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	26,274	21,994	19.46%	21,410	22.72%	261,804	306,957	-14.71%	358,078	4,263	4,211	1.24%	3,229	32.02%	1,260	11,605
CGB	2,413,386	1,266,627	90.54%	1,547,031	56%	22,877,942	20,026,377	14.24%	23,946,703	606,427	527,365	14.99%	612,280	-0.96%	991,594	7,703,928
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,439,660	1,288,621	89.32%	1,568,441	55.55%	23,139,746	20,333,334	13.8%	24,304,781	610,690	531,576	14.88%	615,509	-0.78%	992,854	7,715,533
Bond Options - OGB	405	650	-37.69%	1,029	-60.64%	36,786	9,292	295.89%	11,650	12,426	3,241	283.4%	12,021	3.37%	7	49
Index Futures																
SXF	615,729	281,781	118.51%	934,998	-34.15%	6,017,864	4,893,827	22.97%	6,144,651	287,959	266,964	7.86%	270,059	6.63%	503,422	3,677,769
SXM	6,793	3,544	91.68%	7,748	-12.33%	61,097	80,032	-23.66%	97,432	2,398	1,150	108.52%	708	238.7%	1,161	11,643
SCF	0	2	-100%	0	N/A	51	162	-68.52%	164	0	0	N/A	0	N/A	0	22
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	1	-100%	21	0	N/A	0	0	0	N/A	0	N/A	0	20
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXY	4	0	N/A	8	-50%	65	51	27.45%	51	4	0	N/A	0	N/A	4	65
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXX	0	0	N/A	0	N/A	3,092	839	268.53%	1,679	0	420	-100%	0	N/A	0	13
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	622,526	285,327	118.18%	942,755	-33.97%	6,082,190	4,974,911	22.26%	6,243,977	290,361	268,534	8.13%	270,767	7.24%	504,782	3,689,971
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	33,130	7,131	364.59%	24,702	34.12%	122,541	187,683	-34.71%	193,038	111,077	115,058	-3.46%	116,567	-4.71%	32	231
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	33,130	7,131	364.59%	24,702	34.12%	122,541	187,683	-34.71%	193,038	111,077	115,058	-3.46%	116,567	-4.71%	32	231
ETF Futures	10,000	0	N/A	0	N/A	10,000	0	N/A	N/A	10,000	0	N/A	0	N/A	2	2
ETF Options	1,415,781	684,179	106.93%	790,964	78.99%	12,760,898	9,963,993	28.07%	11,424,930	1,599,174	1,301,270	22.89%	1,324,559	20.73%	5,820	42,205
Share Futures	92,230	116,813	-21.05%	95,839	-3.77%	653,760	869,259	-24.79%	1,145,427	137,153	280,489	-51.1%	116,586	17.64%	306	3,540
Equity Options	3,077,922	2,241,676	37.3%	2,296,498	34.03%	24,662,476	18,493,034	33.36%	23,171,286	3,667,217	2,858,221	28.3%	3,579,073	2.46%	164,101	1,312,630
Currency Options - USX	0	381	-100%	14	-100%	128	8,071	-98.41%	9,008	0	520	-100%	0	N/A	0	29
Total Futures	6,184,721	3,802,569	62.65%	4,614,710	34.02%	53,477,139	51,081,074	4.69%	60,656,540	2,153,086	1,898,462	13.41%	1,819,842	18.31%	1,662,668	12,843,800
Total Options	4,748,488	3,018,806	57.3%	3,163,110	50.12%	38,524,871	29,362,777	31.2%	35,610,963	5,702,078	4,486,407	27.1%	5,215,806	9.32%	170,294	1,356,604
Grand Total	10,933,209	6,821,375	60.28%	7,777,820	40.57%	92,002,010	80,443,851	14.37%	96,267,503	7,855,164	6,384,869	23.03%	7,035,648	11.65%	1,832,962	14,200,404

	Average Daily Volume					Year-to-Date Volume			
	October 2018	October 2017	% CHG	September 2018	% CHG	2018	2017	% CHG	Total 2017
Short-Term Interest Rate									
Futures									
BAX	137,286	100,562	36.52%	105,667	29.92%	112,340	119,155	-5.72%	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	137,286	100,562	36.52%	105,667	29.92%	112,340	119,155	-5.72%	116,314
Short-Term Interest Rate									
Options - OBX	10,056	4,037	149.1%	2,626	282.94%	4,485	3,352	33.8%	3,217
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,194	1,047	14.04%	1,126	6.04%	1,246	1,468	-15.12%	1,438
CGB	109,699	60,315	81.88%	81,422	34.73%	108,942	95,819	13.7%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	110,893	61,362	80.72%	82,549	34.34%	110,189	97,288	13.26%	97,609
Bond Options - OGB	18	30	-40%	54	-66.67%	175	44	297.73%	46
Index Futures									
SXF	27,988	13,418	108.59%	48,873	-42.73%	28,658	23,415	22.39%	24,578
SXM	308	168	83.33%	407	-24.32%	290	382	-24.08%	389
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	14	4	250%	6
SXU	0	0	N/A	0	N/A	0	0	N/A	0
Total	28,296	13,587	108.26%	49,618	-42.97%	28,962	23,803	21.67%	24,975
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	1,505	339	343.95%	1,300	15.77%	583	898	-35.08%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	1,505	339	343.95%	1,300	15.77%	583	898	-35.08%	772
ETF Futures	454	0	N/A	0	N/A	106	0	N/A	N/A
ETF Options	64,353	32,579	97.53%	41,629	54.59%	60,766	47,674	27.46%	45,699
Share Futures	4,192	5,562	-24.63%	5,044	-16.89%	3,113	4,159	-25.15%	4,581
Equity Options	139,905	106,746	31.06%	120,868	15.75%	117,440	88,483	32.73%	92,685
Currency Options - USX	0	18	-100%	0	N/A	0	38	-100%	36
Total Futures	281,123	181,074	55.25%	242,879	15.75%	254,653	244,407	4.19%	242,626
Total Options	215,840	143,752	50.15%	166,479	29.65%	183,451	140,491	30.58%	142,443
Grand Total	496,964	324,827	52.99%	409,358	21.4%	438,104	384,898	13.82%	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
SXO: S&P/TSX 60 Index Options
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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