



Statistics

November 2018

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume				Year-to-Date Volume				Month End Open Interest					Transactions		
	November 2018	November 2017	% CHG	October 2018	% CHG	2018	2017	% CHG	Total 2017	November 2018	November 2017	% CHG	October 2018	% CHG	November 2018	YTD 2018
Short-Term Interest Rate Futures																
BAX	2,284,392	1,744,909	30.92%	3,020,305	-24.37%	25,875,835	26,648,479	-2.9%	28,962,355	1,013,589	774,382	30.89%	1,104,882	-8.26%	125,777	1,560,531
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	2,284,392	1,744,909	30.92%	3,020,305	-24.37%	25,875,835	26,648,479	-2.9%	28,962,355	1,013,589	774,382	30.89%	1,104,882	-8.26%	125,777	1,560,531
Short-Term Interest Rate Options - OBX	71,988	36,393	97.81%	221,250	-67.46%	1,014,030	737,097	37.57%	801,051	305,160	211,126	44.54%	312,184	-2.25%	106	1,566
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	42,585	24,931	70.81%	26,274	62.08%	304,389	331,888	-8.29%	358,078	9,283	3,876	139.5%	4,263	117.76%	1,568	13,173
CGB	3,857,129	2,686,642	43.57%	2,413,386	59.82%	26,735,071	22,713,019	17.71%	23,946,703	620,276	541,658	14.51%	606,427	2.28%	842,918	8,546,846
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	3,899,714	2,711,573	43.82%	2,439,660	59.85%	27,039,460	23,044,907	17.33%	24,304,781	629,559	545,534	15.4%	610,690	3.09%	844,486	8,560,019
Bond Options - OGB	3,667	1,570	133.57%	405	805.43%	40,453	10,862	272.43%	11,650	3,680	1,570	134.4%	12,426	-70.39%	6	55
Index Futures																
SXF	478,351	291,142	64.30%	615,729	-22.31%	6,496,215	5,184,969	25.29%	6,144,651	306,325	271,264	12.93%	287,959	6.38%	387,155	4,065,363
SXM	8,136	6,612	23.05%	6,793	19.77%	69,233	86,644	-20.1%	97,432	1,071	1,013	5.73%	2,398	-55.34%	1,481	13,124
SCF	0	2	-100%	0	N/A	51	164	-68.9%	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	4	0	N/A	0	N/A	25	0	N/A	0	4	0	N/A	0	N/A	4	24
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	4	-100%	65	51	27.45%	51	4	0	N/A	4	0%	0	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	840	-100%	0	N/A	3,092	1,679	84.16%	1,679	0	1,260	-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	486,491	298,596	62.93%	622,526	-21.85%	6,568,681	5,273,507	24.56%	6,243,977	307,404	273,537	12.38%	290,361	5.87%	388,640	4,078,611
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	57,261	110	51,955.46%	33,130	72.84%	179,802	187,793	-4.26%	193,038	153,813	113,858	35.09%	111,077	38.47%	33	264
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	57,261	110	51,955.46%	33,130	72.84%	179,802	187,793	-4.26%	193,038	153,813	113,858	35.09%	111,077	38.47%	33	264
ETF Futures	300	0	N/A	10,000	-97%	10,300	0	N/A	0	5,300	0	N/A	10,000	-47%	2	4
ETF Options	873,658	841,157	3.86%	1,415,781	-38.29%	13,634,556	10,805,150	26.19%	11,424,930	1,556,518	1,641,286	-5.17%	1,599,174	-2.67%	4,785	46,990
Share Futures	190,448	184,850	3.03%	92,230	106.49%	844,208	1,054,109	-19.91%	1,145,427	139,521	323,012	-56.81%	137,153	1.73%	210	3,750
Equity Options	2,573,623	2,534,075	1.56%	3,077,922	-16.38%	27,236,099	21,027,109	29.53%	23,171,286	3,998,918	3,259,038	22.7%	3,667,217	9.05%	124,822	1,437,452
Currency Options - USX	0	889	-100%	0	N/A	128	8,960	-98.57%	9,008	0	1,071	-100%	0	N/A	0	29
Total Futures	6,861,345	4,939,928	38.9%	6,184,721	10.94%	60,338,484	56,021,002	7.71%	60,656,540	2,095,373	1,916,465	9.34%	2,153,086	-2.68%	1,359,115	14,202,915
Total Options	3,580,197	3,414,194	4.86%	4,748,488	-24.6%	42,105,068	32,776,971	28.46%	35,610,963	6,018,089	5,227,949	15.11%	5,702,078	5.54%	129,752	1,486,356
Grand Total	10,441,542	8,354,122	24.99%	10,933,209	-4.5%	102,443,552	88,797,973	15.37%	96,267,503	8,113,462	7,144,414	13.56%	7,855,164	3.29%	1,488,867	15,689,271

	Average Daily Volume					Year-to-Date Volume			
	November 2018	November 2017	% CHG	October 2018	% CHG	2018	2017	% CHG	Total 2017
Short-Term Interest Rate									
Futures									
BAX	108,780	83,090	30.92%	137,286	-20.76%	112,016	115,862	-3.32%	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	108,780	83,090	30.92%	137,286	-20.76%	112,016	115,862	-3.32%	116,314
Short-Term Interest Rate									
Options - OBX	3,428	1,733	97.81%	10,056	-65.91%	4,389	3,204	36.99%	3,217
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	2,027	1,187	70.77%	1,194	69.77%	1,317	1,442	-8.67%	1,438
CGB	183,672	127,935	43.57%	109,699	67.43%	115,736	98,752	17.2%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	185,700	129,122	43.82%	110,893	67.46%	117,053	100,195	16.83%	97,609
Bond Options - OGB	174	74	135.14%	18	866.67%	175	47	272.34%	46
Index Futures									
SXF	21,742	13,233	64.30%	27,987	-22.31%	28,193	22,445	25.61%	24,578
SXM	369	300	23%	308	19.81%	298	375	-20.53%	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	38	-100%	0	N/A	13	7	85.71%	6
SXU	0	0	N/A	0	N/A	0	0	N/A	0
Total	22,113	13,572	62.93%	28,296	-21.85%	28,313	22,829	24.02%	24,975
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	2,602	5	51,940%	1,505	72.89%	775	812	-4.56%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	2,602	5	51,940%	1,505	72.89%	775	812	-4.56%	772
ETF Futures	13	0	N/A	454	-97.14%	88	0	N/A	0
ETF Options	39,711	38,234	3.86%	64,353	-38.29%	58,769	46,775	25.64%	45,699
Share Futures	8,656	8,402	3.02%	4,192	106.49%	3,638	4,563	-20.27%	4,581
Equity Options	116,982	115,185	1.56%	139,905	-16.39%	117,396	91,026	28.97%	92,685
Currency Options - USX	0	40	-100%	0	N/A	0	38	-100%	36
Total Futures	311,879	224,542	38.9%	281,123	10.94%	260,079	242,515	7.24%	242,626
Total Options	162,736	155,190	4.86%	215,840	-24.6%	181,487	141,891	27.91%	142,443
Grand Total	474,615	379,732	24.99%	496,964	-4.5%	441,567	384,406	14.87%	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 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, SXVTM, SXKTM, EMFTM and SXO[™] are trademarks of Bourse de Montréal Inc.