



Statistics

January 2019

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	January 2019	January 2018	% CHG	December 2018	% CHG	2019	2018	% CHG	Total 2018	January 2019	January 2018	% CHG	December 2018	% CHG	January 2019	YTD 2019
Short-Term Interest Rate Futures																
BAX	2,520,558	2,415,904	4.33%	3,142,345	-19.79%	2,520,558	2,415,904	4.33%	29,018,180	937,068	854,427	9.67%	822,968	13.86%	160,521	160,521
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	0	0	0
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	0	0	0
Total	2,520,558	2,415,904	4.33%	3,142,345	-19.79%	2,520,558	2,415,904	4.33%	29,018,180	937,068	854,427	9.67%	822,968	13.86%	160,521	160,521
Short-Term Interest Rate Options - OBX	57,678	95,156	-39.39%	81,549	-29.27%	57,678	95,156	-39.39%	1,095,579	181,601	151,675	19.73%	149,370	21.58%	152	152
Bond Futures																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
CGF	179,194	35,255	408.28%	102,393	75.01%	179,194	35,255	408.28%	406,782	31,728	3,256	874.45%	16,664	90.40%	11,638	11,638
CGB	2,070,889	1,528,200	35.51%	2,034,407	1.79%	2,070,889	1,528,200	35.51%	28,769,478	635,571	619,994	2.51%	515,198	23.36%	864,149	864,149
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	0	0	0
Total	2,250,083	1,563,455	43.92%	2,136,800	5.30%	2,250,083	1,563,455	43.92%	29,176,260	667,299	623,250	7.07%	531,862	25.46%	875,787	875,787
Bond Options - OGB	1,539	969	58.82%	2,994	-48.60%	1,539	969	58.82%	43,447	8,213	3,327	146.86%	6,674	23.06%	6	6
Index Futures																
SXF	407,819	428,001	-4.72%	1,127,388	-63.83%	407,819	428,001	-4.72%	7,623,603	309,653	285,750	8.37%	301,138	2.83%	333,988	333,988
SXM	8,170	5,931	37.75%	10,705	-23.68%	8,170	5,931	37.75%	79,938	585	1,398	-58.16%	1,154	-49.31%	1,740	1,740
SCF	0	3	-100%	0	N/A	0	3	-100%	51	0	1	-100%	0	N/A	0	0
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	N/A	0	0
SXB	0	0	N/A	0	N/A	0	0	N/A	25	0	0	0	0	N/A	0	0
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	N/A	0	0
SXY	0	0	N/A	0	N/A	0	0	N/A	65	0	0	0	0	N/A	0	0
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	N/A	0	0
SXK	0	0	N/A	2,607	-100.00%	0	0	N/A	5,699	1,300	680	91.18%	1,307	-0.54%	0	0
SXU	0	0	N/A	926	N/A	0	0	N/A	926	460	0	0	460	0.00%	0	0
Total	415,989	433,935	-4.14%	1,141,626	-63.56%	415,989	433,935	-4.14%	7,710,307	311,998	287,829	8.4%	304,059	2.61%	335,728	335,728
Index Options																
SXJ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	0	0	0
SXO	7,433	6,270	18.55%	18,896	-60.66%	7,433	6,270	18.55%	198,698	120,279	97,045	23.94%	115,716	3.94%	16	16
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	0	0	0
Total	7,433	6,270	18.55%	18,896	-60.66%	7,433	6,270	18.55%	198,698	120,279	97,045	23.94%	115,716	3.94%	16	16
ETF Futures	3,784	0	N/A	0	N/A	3,784	0	N/A	10,300	5,001	0	N/A	5,000	0.02%	24	24
ETF Options	884,892	1,031,676	-14.23%	847,967	4.35%	884,892	1,031,676	-14.23%	14,482,523	1,248,897	1,731,833	-27.89%	984,624	26.84%	4,914	4,914
Share Futures	305,819	107,431	184.67%	207,459	47.41%	305,819	107,431	184.67%	1,051,667	204,832	257,101	-20.33%	141,816	44.44%	647	647
Equity Options	2,757,998	2,985,838	-7.63%	2,169,894	27.10%	2,757,998	2,985,838	-7.63%	29,405,993	2,910,706	2,839,161	2.52%	3,726,382	-21.89%	142,065	142,065
Currency Options - USX	0	54	-100%	0	N/A	0	54	-100%	128	0	460	-100%	0	N/A	0	0
Total Futures	5,496,233	4,520,725	21.58%	6,628,230	-17.08%	5,496,233	4,520,725	21.58%	66,966,714	2,126,198	2,022,607	5.12%	1,805,705	17.75%	1,372,707	1,372,707
Total Options	3,709,540	4,119,963	-9.96%	3,121,300	18.85%	3,709,540	4,119,963	-9.96%	45,226,368	4,469,696	4,823,501	-7.34%	4,982,766	-10.30%	147,153	147,153
Grand Total	9,205,773	8,640,688	6.54%	9,749,530	-5.58%	9,205,773	8,640,688	6.54%	112,193,082	6,595,894	6,846,108	-3.66%	6,788,471	-2.84%	1,519,860	1,519,860

	Average Daily Volume					Year-to-Date Volume			
	January 2019	January 2018	% CHG	December 2018	% CHG	2019	2018	% CHG	Total 2018
Short-Term Interest Rate									
Futures									
BAX	114,570	109,813	4.33%	165,386	-30.73%	114,570	109,813	4.33%	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	114,570	109,813	4.33%	165,386	-30.73%	114,570	109,813	4.33%	116,072
Short-Term Interest Rate									
Options - OBX	2,621	4,325	-39.4%	4,292	-38.93%	2,621	4,325	-39.4%	4,382
Bond Futures									
CGZ	0	0	N/A	0		0	0	N/A	0
CGF	8,145	1,602	408.43%	5,389	51.14%	8,145	1,602	408.43%	1,627
CGB	94,131	69,463	35.51%	107,074	-12.09%	94,131	69,463	35.51%	115,077
LGB	0	0	N/A	0		0	0	N/A	0
Total	102,276	71,066	43.92%	112,463	-9.06%	102,276	71,066	43.92%	116,705
Bond Options - OGB	69	44	56.82%	157	-56.05%	69	44	56.82%	173
Index Futures									
SXF	18,536	19,454	-4.72%	59,336	-68.76%	18,536	19,454	-4.72%	30,553
SXM	371	269	37.92%	563	-34.10%	371	269	37.92%	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	0	N/A	137	-100.00%	0	0	N/A	22
SXU	0	0	N/A	48	-100.00%	0	0	N/A	3
Total	18,908	19,724	-4.14%	60,085	-68.53%	18,908	19,724	-4.14%	30,718
Index Options									
SXJ	0	0	N/A	0		0	0	N/A	0
SXO	337	285	18.25%	994	-66.10%	337	285	18.25%	791
SXV	0	0	N/A	0		0	0	N/A	0
Total	337	285	18.25%	994	-66.10%	337	285	18.25%	791
ETF Futures	172	0	N/A	0	N/A	172	0	N/A	76
ETF Options	40,222	46,894	-14.23%	44,629	-9.87%	40,222	46,894	-14.23%	57,699
Share Futures	13,900	4,883	184.66%	10,918	27.31%	13,900	4,883	184.66%	4,189
Equity Options	125,363	135,719	-7.63%	114,204	9.77%	125,363	135,719	-7.63%	117,155
Currency Options - USX	0	2	-100%	0		0	2	-100%	0
Total Futures	249,828	205,487	21.58%	348,854	-28.39%	249,828	205,487	21.58%	266,799
Total Options	168,615	187,271	-9.96%	164,278	2.64%	168,615	187,271	-9.96%	180,184
Grand Total	418,444	392,758	6.54%	513,133	-18.45%	418,444	392,758	6.54%	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
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.