



# Statistics

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**March 2019**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	March 2019	March 2018	% CHG	February 2019	% CHG	2019	2018	% CHG	Total 2018	March 2019	March 2018	% CHG	February 2019	% CHG	March 2019	YTD 2019
<b>Short-Term Interest Rate Futures</b>																
BAX	3,141,425	2,456,844	27.86%	1,822,611	72.36%	7,484,594	6,858,777	9.12%	29,018,180	1,060,555	767,753	38.14%	1,008,556	5.16%	189,806	474,532
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
<b>Total</b>	<b>3,141,425</b>	<b>2,456,844</b>	<b>27.86%</b>	<b>1,822,611</b>	<b>72.36%</b>	<b>7,484,594</b>	<b>6,858,777</b>	<b>9.12%</b>	<b>29,018,180</b>	<b>1,060,555</b>	<b>767,753</b>	<b>38.14%</b>	<b>1,008,556</b>	<b>5.16%</b>	<b>189,806</b>	<b>474,532</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>56,626</b>	<b>21,235</b>	<b>166.66%</b>	<b>55,704</b>	<b>1.66%</b>	<b>170,008</b>	<b>143,595</b>	<b>18.39%</b>	<b>1,095,579</b>	<b>144,885</b>	<b>80,682</b>	<b>79.58%</b>	<b>223,222</b>	<b>-35.09%</b>	<b>158</b>	<b>473</b>
<b>Bond Futures</b>																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
CGF	229,220	25,477	799.71%	192,951	18.8%	601,365	99,178	506.35%	406,782	33,944	2,982	1,038.3%	26,450	28.33%	33,886	63,861
CGB	2,266,988	1,661,869	36.41%	3,782,708	-40.07%	8,120,585	6,579,500	23.42%	28,769,478	661,081	540,731	22.26%	657,663	0.52%	892,858	2,528,476
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>2,496,208</b>	<b>1,687,346</b>	<b>47.94%</b>	<b>3,975,659</b>	<b>-37.21%</b>	<b>8,721,950</b>	<b>6,678,678</b>	<b>30.59%</b>	<b>29,176,260</b>	<b>695,025</b>	<b>543,713</b>	<b>27.83%</b>	<b>684,113</b>	<b>1.6%</b>	<b>926,744</b>	<b>2,592,337</b>
<b>Bond Options - OGB</b>	<b>111</b>	<b>87</b>	<b>27.59%</b>	<b>3,680</b>	<b>-96.98%</b>	<b>5,330</b>	<b>7,845</b>	<b>-32.06%</b>	<b>43,447</b>	<b>3,791</b>	<b>6,476</b>	<b>-41.46%</b>	<b>3,680</b>	<b>3.02%</b>	<b>1</b>	<b>15</b>
<b>Index Futures</b>																
SXF	1,139,330	1,064,581	7.02%	327,324	248.07%	1,874,473	2,081,718	-9.96%	7,565,273	308,532	283,493	8.83%	311,879	-1.07%	455,581	1,050,414
SXM	4,702	7,036	-33.17%	3,946	19.16%	16,818	20,362	-17.41%	79,938	490	590	-16.95%	815	-39.88%	1,108	3,637
SCF	0	0	N/A	0	N/A	0	35	-100%	51	0	0	N/A	0	N/A	0	0
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXB	0	1	-100%	0	N/A	0	1	-100%	25	0	1	-100%	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	3	-100%	0	N/A	0	3	-100%	65	0	1	-100%	0	N/A	0	0
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	0	1,360	-100%	0	N/A	0	1,360	-100%	5,699	0	680	-100%	1,300	-100%	0	0
SXU	908	0	N/A	0	N/A	908	0	N/A	926	454	0	N/A	460	-1.3%	2	2
<b>Total</b>	<b>1,144,940</b>	<b>1,072,981</b>	<b>6.71%</b>	<b>331,270</b>	<b>245.62%</b>	<b>1,892,199</b>	<b>2,103,479</b>	<b>-10.04%</b>	<b>7,710,307</b>	<b>309,476</b>	<b>284,765</b>	<b>8.68%</b>	<b>314,454</b>	<b>-1.58%</b>	<b>456,691</b>	<b>1,054,053</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXO	3,791	3,335	13.67%	5,729	-33.83%	16,953	14,336	18.26%	198,698	75,303	101,413	-25.75%	120,686	-37.6%	17	65
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>3,791</b>	<b>3,335</b>	<b>13.67%</b>	<b>5,729</b>	<b>-33.83%</b>	<b>16,953</b>	<b>14,336</b>	<b>18.26%</b>	<b>198,698</b>	<b>75,303</b>	<b>101,413</b>	<b>-25.75%</b>	<b>120,686</b>	<b>-37.6%</b>	<b>17</b>	<b>65</b>
<b>ETF Futures</b>	<b>1</b>	<b>0</b>	<b>N/A</b>	<b>420</b>	<b>-99.76%</b>	<b>4,205</b>	<b>0</b>	<b>N/A</b>	<b>10,300</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>5,090</b>	<b>-100%</b>	<b>1</b>	<b>33</b>
<b>ETF Options</b>	<b>623,291</b>	<b>695,189</b>	<b>-10.34%</b>	<b>737,831</b>	<b>-15.52%</b>	<b>2,246,014</b>	<b>3,173,641</b>	<b>-29.23%</b>	<b>14,482,523</b>	<b>1,007,259</b>	<b>1,365,162</b>	<b>-26.22%</b>	<b>1,231,854</b>	<b>-18.23%</b>	<b>3,134</b>	<b>11,580</b>
<b>Share Futures</b>	<b>299,597</b>	<b>102,273</b>	<b>192.94%</b>	<b>300,211</b>	<b>-0.21%</b>	<b>905,627</b>	<b>224,336</b>	<b>303.69%</b>	<b>1,051,667</b>	<b>211,083</b>	<b>94,873</b>	<b>122.49%</b>	<b>186,881</b>	<b>12.95%</b>	<b>186</b>	<b>1,286</b>
<b>Equity Options</b>	<b>2,805,681</b>	<b>2,156,023</b>	<b>30.13%</b>	<b>2,478,576</b>	<b>13.2%</b>	<b>8,042,255</b>	<b>7,334,446</b>	<b>9.65%</b>	<b>29,405,993</b>	<b>3,861,732</b>	<b>3,182,057</b>	<b>21.36%</b>	<b>3,250,471</b>	<b>18.81%</b>	<b>109,894</b>	<b>366,338</b>
<b>Currency Options - USX</b>	<b>0</b>	<b>11</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>87</b>	<b>-100%</b>	<b>128</b>	<b>0</b>	<b>114</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>0</b>
Total Futures	7,082,171	5,319,444	33.14%	6,430,171	10.14%	19,008,575	15,865,270	19.81%	66,966,714	2,276,139	1,691,104	34.6%	2,199,094	3.5%	1,573,428	4,122,241
Total Options	3,490,103	2,875,880	21.36%	3,281,520	6.36%	10,481,163	10,673,950	-1.81%	45,226,368	5,093,968	4,735,904	7.56%	4,829,913	5.47%	113,211	378,478
<b>Grand Total</b>	<b>10,572,274</b>	<b>8,195,324</b>	<b>29%</b>	<b>9,711,691</b>	<b>8.86%</b>	<b>29,489,738</b>	<b>26,539,220</b>	<b>11.12%</b>	<b>112,193,082</b>	<b>7,370,107</b>	<b>6,427,008</b>	<b>14.67%</b>	<b>7,029,007</b>	<b>4.85%</b>	<b>1,686,639</b>	<b>4,500,719</b>

	Average Daily Volume					Year-to-Date Volume			
	March 2019	March 2018	% CHG	February 2019	% CHG	2019	2018	% CHG	Total 2018
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	149,591	116,992	27.86%	95,926	55.94%	120,719	110,625	9.13%	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
<b>Total</b>	<b>149,591</b>	<b>116,992</b>	<b>27.86%</b>	<b>95,926</b>	<b>55.94%</b>	<b>120,719</b>	<b>110,625</b>	<b>9.13%</b>	<b>116,072</b>
<b>Short-Term Interest Rate</b>									
<b>Options - OBX</b>	<b>2,696</b>	<b>1,011</b>	<b>166.67%</b>	<b>2,931</b>	<b>-8.02%</b>	<b>2,742</b>	<b>2,316</b>	<b>18.39%</b>	<b>4,382</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	10,915	1,213	799.84%	10,155	7.48%	9,699	1,599	506.57%	1,627
CGB	107,951	79,136	36.41%	199,089	-45.78%	130,977	106,120	23.42%	115,077
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>118,867</b>	<b>80,349</b>	<b>47.94%</b>	<b>209,245</b>	<b>-43.19%</b>	<b>140,676</b>	<b>107,720</b>	<b>30.59%</b>	<b>116,705</b>
<b>Bond Options - OGB</b>	<b>5</b>	<b>4</b>	<b>25%</b>	<b>193</b>	<b>-97.41%</b>	<b>85</b>	<b>126</b>	<b>-32.54%</b>	<b>173</b>
<b>Index Futures</b>									
SXF	54,253	50,694	7.02%	17,227	214.93%	30,232	33,576	-9.96%	30,553
SXM	223	335	-33.43%	207	7.73%	271	328	-17.38%	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	64	-100%	0	N/A	0	21	-100%	22
SXU	43	0	N/A	0	N/A	14	0	N/A	3
<b>Total</b>	<b>54,520</b>	<b>51,094</b>	<b>6.71%</b>	<b>17,435</b>	<b>212.7%</b>	<b>30,519</b>	<b>33,927</b>	<b>-10.05%</b>	<b>30,718</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	180	158	13.92%	301	-40.2%	273	231	18.18%	791
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>180</b>	<b>158</b>	<b>13.92%</b>	<b>301</b>	<b>-40.2%</b>	<b>273</b>	<b>231</b>	<b>18.18%</b>	<b>791</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>22</b>	<b>-100%</b>	<b>67</b>	<b>0</b>	<b>N/A</b>	<b>76</b>
<b>ETF Options</b>	<b>29,680</b>	<b>33,104</b>	<b>-10.34%</b>	<b>38,833</b>	<b>-23.57%</b>	<b>36,226</b>	<b>51,187</b>	<b>-29.23%</b>	<b>57,699</b>
<b>Share Futures</b>	<b>14,266</b>	<b>4,870</b>	<b>192.94%</b>	<b>15,800</b>	<b>-9.71%</b>	<b>14,606</b>	<b>3,618</b>	<b>303.7%</b>	<b>4,189</b>
<b>Equity Options</b>	<b>133,603</b>	<b>102,667</b>	<b>30.13%</b>	<b>130,451</b>	<b>2.42%</b>	<b>129,713</b>	<b>118,297</b>	<b>9.65%</b>	<b>117,155</b>
<b>Currency Options - USX</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>1</b>	<b>-100%</b>	<b>0</b>
Total Futures	337,246	253,306	33.14%	338,430	-0.35%	306,589	255,891	19.81%	266,799
Total Options	166,195	136,946	21.36%	172,711	-3.77%	169,051	172,160	-1.81%	180,184
<b>Grand Total</b>	<b>503,441</b>	<b>390,253</b>	<b>29%</b>	<b>511,141</b>	<b>-1.51%</b>	<b>475,640</b>	<b>428,051</b>	<b>11.12%</b>	<b>446,984</b>

## 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.**

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