



# Statistics

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**May 2019**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	May 2019	May 2018	% CHG	April 2019	% CHG	2019	2018	% CHG	Total 2018	May 2019	May 2018	% CHG	April 2019	% CHG	May 2019	YTD 2019
<b>Short-Term Interest Rate Futures</b>																
BAX	2,857,964	2,768,495	3.23%	1,983,490	44.09%	12,326,048	11,522,494	6.97%	29,018,180	1,064,653	1,083,596	-1.75%	1,010,637	5.35%	204,793	828,661
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>2,857,964</b>	<b>2,768,495</b>	<b>3.23%</b>	<b>1,983,490</b>	<b>44.09%</b>	<b>12,326,048</b>	<b>11,522,494</b>	<b>6.97%</b>	<b>29,018,180</b>	<b>1,064,653</b>	<b>1,083,596</b>	<b>-1.75%</b>	<b>1,010,637</b>	<b>5.35%</b>	<b>204,793</b>	<b>828,661</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>117,701</b>	<b>99,837</b>	<b>17.89%</b>	<b>57,977</b>	<b>103.01%</b>	<b>345,686</b>	<b>321,645</b>	<b>7.47%</b>	<b>1,095,579</b>	<b>237,862</b>	<b>199,436</b>	<b>19.27%</b>	<b>172,736</b>	<b>37.7%</b>	<b>187</b>	<b>801</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	376,986	26,312	1,332.75%	257,536	46.38%	1,235,887	154,114	701.93%	406,782	48,816	3,722	1,211.55%	55,624	-12.24%	49,812	146,147
CGB	4,274,256	3,955,649	8.05%	1,951,866	118.98%	14,346,707	12,124,558	18.33%	28,769,478	637,232	660,649	-3.55%	678,424	-6.07%	1,103,135	4,455,139
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>4,651,242</b>	<b>3,981,961</b>	<b>16.81%</b>	<b>2,209,402</b>	<b>110.52%</b>	<b>15,582,594</b>	<b>12,278,672</b>	<b>26.91%</b>	<b>29,176,260</b>	<b>686,048</b>	<b>664,371</b>	<b>3.26%</b>	<b>734,048</b>	<b>-6.54%</b>	<b>1,152,947</b>	<b>4,601,286</b>
<b>Bond Options - OGB</b>	<b>3,701</b>	<b>15,302</b>	<b>-75.81%</b>	<b>88</b>	<b>4,105.68%</b>	<b>9,119</b>	<b>24,099</b>	<b>-62.16%</b>	<b>43,447</b>	<b>2,636</b>	<b>13,697</b>	<b>-80.76%</b>	<b>3,703</b>	<b>-28.81%</b>	<b>8</b>	<b>24</b>
<b>Index Futures</b>																
SXF	498,660	416,343	19.77%	383,966	29.87%	2,757,099	2,858,512	-3.55%	7,623,603	294,007	288,919	1.76%	292,262	0.60%	401,629	1,737,691
SXM	4,672	5,719	-18.31%	4,923	-5.1%	26,413	30,123	-12.32%	79,938	671	1,177	-42.99%	1,343	-50.04%	1,115	5,796
SCF	1	10	-90%	0	N/A	1	45	-97.78%	51	1	10	-90%	0	N/A	1	1
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	0	N/A	0	3	-100%	25	0	3	-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	29	-100%	0	N/A	0	33	-100%	65	0	27	-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	0	N/A	0	N/A	0	2,040	-100%	5,699	0	1,360	-100%	0	N/A	0	0
SXU	0	0	N/A	0	N/A	908	0	N/A	926	454	0	N/A	454	0%	0	2
<b>Total</b>	<b>503,333</b>	<b>422,101</b>	<b>19.25%</b>	<b>388,889</b>	<b>29.43%</b>	<b>2,784,421</b>	<b>2,890,756</b>	<b>-3.68%</b>	<b>7,710,307</b>	<b>295,133</b>	<b>291,496</b>	<b>1.25%</b>	<b>294,059</b>	<b>0.37%</b>	<b>402,745</b>	<b>1,743,490</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	13,126	9,150	43.45%	6,523	101.23%	36,602	26,589	37.66%	198,698	83,758	111,360	-24.79%	77,855	7.58%	11	97
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>13,126</b>	<b>9,150</b>	<b>43.45%</b>	<b>6,523</b>	<b>101.23%</b>	<b>36,602</b>	<b>26,589</b>	<b>37.66%</b>	<b>198,698</b>	<b>83,758</b>	<b>111,360</b>	<b>-24.79%</b>	<b>77,855</b>	<b>7.58%</b>	<b>11</b>	<b>97</b>
<b>ETF Futures</b>	<b>320</b>	<b>0</b>	<b>N/A</b>	<b>320</b>	<b>0%</b>	<b>4,845</b>	<b>0</b>	<b>N/A</b>	<b>10,300</b>	<b>160</b>	<b>0</b>	<b>N/A</b>	<b>160</b>	<b>0%</b>	<b>12</b>	<b>65</b>
<b>ETF Options</b>	<b>840,527</b>	<b>1,023,296</b>	<b>-17.86%</b>	<b>703,192</b>	<b>19.53%</b>	<b>3,789,733</b>	<b>5,229,111</b>	<b>-27.53%</b>	<b>14,482,523</b>	<b>1,249,545</b>	<b>1,753,126</b>	<b>-28.73%</b>	<b>1,090,306</b>	<b>14.61%</b>	<b>3,223</b>	<b>18,554</b>
<b>Share Futures</b>	<b>277,270</b>	<b>80,738</b>	<b>243.42%</b>	<b>393,614</b>	<b>-29.56%</b>	<b>1,576,511</b>	<b>341,327</b>	<b>361.88%</b>	<b>1,051,667</b>	<b>166,381</b>	<b>142,302</b>	<b>16.92%</b>	<b>199,726</b>	<b>-16.7%</b>	<b>194</b>	<b>1,639</b>
<b>Equity Options</b>	<b>2,474,190</b>	<b>2,320,178</b>	<b>6.64%</b>	<b>2,569,320</b>	<b>-3.7%</b>	<b>13,085,765</b>	<b>11,989,801</b>	<b>9.14%</b>	<b>29,405,993</b>	<b>3,646,001</b>	<b>3,026,742</b>	<b>20.46%</b>	<b>3,492,257</b>	<b>4.4%</b>	<b>112,182</b>	<b>594,305</b>
<b>Currency Options - USX</b>	<b>1,068</b>	<b>0</b>	<b>N/A</b>	<b>25</b>	<b>4,172%</b>	<b>1,093</b>	<b>89</b>	<b>1,128.09%</b>	<b>128</b>	<b>1,028</b>	<b>113</b>	<b>809.74%</b>	<b>25</b>	<b>4,012%</b>	<b>5</b>	<b>6</b>
Total Futures	8,290,129	7,253,295	14.3%	4,975,715	66.61%	32,274,419	27,033,249	19.39%	66,966,714	2,212,375	2,181,765	1.4%	2,238,630	-1.17%	1,760,691	7,175,141
Total Options	3,450,864	3,467,763	-0.49%	3,337,125	3.41%	17,269,152	17,591,334	-1.83%	45,226,368	5,221,594	5,104,474	2.29%	4,837,421	7.94%	115,642	613,820
<b>Grand Total</b>	<b>11,740,993</b>	<b>10,721,058</b>	<b>9.51%</b>	<b>8,312,840</b>	<b>41.24%</b>	<b>49,543,571</b>	<b>44,624,583</b>	<b>11.02%</b>	<b>112,193,082</b>	<b>7,433,969</b>	<b>7,286,239</b>	<b>2.03%</b>	<b>7,076,051</b>	<b>5.06%</b>	<b>1,876,333</b>	<b>7,788,961</b>

	Average Daily Volume					Year-to-Date Volume			
	May 2019	May 2018	% CHG	April 2019	% CHG	2019	2018	% CHG	Total 2018
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	129,907	125,840	3.23%	94,451	37.54%	117,390	109,738	6.97%	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>129,907</b>	<b>125,840</b>	<b>3.23%</b>	<b>94,451</b>	<b>37.54%</b>	<b>117,390</b>	<b>109,738</b>	<b>6.97%</b>	<b>116,072</b>
<b>Short-Term Interest Rate</b>									
<b>Options - OBX</b>	<b>5,350</b>	<b>4,538</b>	<b>17.89%</b>	<b>2,760</b>	<b>93.84%</b>	<b>3,292</b>	<b>3,063</b>	<b>7.48%</b>	<b>4,382</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	17,135	1,196	1,332.69%	12,263	39.73%	11,770	1,467	702.32%	1,627
CGB	194,284	179,802	8.05%	92,946	109.03%	136,635	115,471	18.33%	115,077
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>211,420</b>	<b>180,998</b>	<b>16.81%</b>	<b>105,209</b>	<b>100.95%</b>	<b>148,405</b>	<b>116,939</b>	<b>26.91%</b>	<b>116,705</b>
<b>Bond Options - OGB</b>	<b>168</b>	<b>695</b>	<b>-75.83%</b>	<b>4</b>	<b>4,100%</b>	<b>86</b>	<b>229</b>	<b>-62.45%</b>	<b>173</b>
<b>Index Futures</b>									
SXF	22,665	18,924	19.77%	18,283	23.97%	26,257	27,223	-3.55%	30,553
SXM	212	259	-18.15%	234	-9.4%	251	286	-12.24%	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	1	-100%	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	0	19	-100%	22
SXU	0	0	N/A	0	N/A	8	0	N/A	3
<b>Total</b>	<b>22,878</b>	<b>19,186</b>	<b>19.24%</b>	<b>18,518</b>	<b>23.55%</b>	<b>26,518</b>	<b>27,531</b>	<b>-3.68%</b>	<b>30,718</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	596	415	43.61%	310	92.26%	348	253	37.55%	791
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>596</b>	<b>415</b>	<b>43.61%</b>	<b>310</b>	<b>92.26%</b>	<b>348</b>	<b>253</b>	<b>37.55%</b>	<b>791</b>
<b>ETF Futures</b>	<b>14</b>	<b>0</b>	<b>N/A</b>	<b>15</b>	<b>-6.67%</b>	<b>46</b>	<b>0</b>	<b>N/A</b>	<b>76</b>
<b>ETF Options</b>	<b>38,205</b>	<b>46,513</b>	<b>-17.86%</b>	<b>33,485</b>	<b>14.1%</b>	<b>36,092</b>	<b>49,801</b>	<b>-27.53%</b>	<b>57,699</b>
<b>Share Futures</b>	<b>12,603</b>	<b>3,669</b>	<b>243.5%</b>	<b>18,743</b>	<b>-32.76%</b>	<b>15,014</b>	<b>3,250</b>	<b>361.97%</b>	<b>4,189</b>
<b>Equity Options</b>	<b>112,463</b>	<b>105,462</b>	<b>6.64%</b>	<b>122,348</b>	<b>-8.08%</b>	<b>124,626</b>	<b>114,188</b>	<b>9.14%</b>	<b>117,155</b>
<b>Currency Options - USX</b>	<b>48</b>	<b>0</b>	<b>N/A</b>	<b>1</b>	<b>4,700%</b>	<b>10</b>	<b>0</b>	<b>N/A</b>	<b>0</b>
Total Futures	376,824	329,695	14.3%	236,938	59.04%	307,375	257,459	19.39%	266,799
Total Options	156,857	157,625	-0.49%	158,910	-1.29%	164,468	167,536	-1.83%	180,184
<b>Grand Total</b>	<b>533,681</b>	<b>487,320</b>	<b>9.51%</b>	<b>395,849</b>	<b>34.82%</b>	<b>471,843</b>	<b>424,996</b>	<b>11.02%</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  
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

**All reported futures and options figures represent executed data.**

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