



Statistics

June 2019

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	June 2019	June 2018	% CHG	May 2019	% CHG	2019	2018	% CHG	Total 2018	June 2019	June 2018	% CHG	May 2019	% CHG	June 2019	YTD 2019
Short-Term Interest Rate Futures																
BAX	2,752,653	2,748,446	0.15%	2,857,964	-3.69%	15,078,701	14,270,940	5.66%	29,018,180	932,467	929,689	0.3%	1,064,653	-12.42%	204,949	1,033,610
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	2,752,653	2,748,446	0.15%	2,857,964	-3.69%	15,078,701	14,270,940	5.66%	29,018,180	932,467	929,689	0.3%	1,064,653	-12.42%	204,949	1,033,610
Short-Term Interest Rate Options - OBX	39,577	116,906	-66.15%	117,701	-66.38%	385,263	438,551	-12.15%	1,095,579	213,827	176,007	21.49%	237,862	-10.11%	74	875
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	335,547	23,597	1,321.99%	376,986	-10.99%	1,571,434	177,711	784.26%	406,782	45,681	4,234	978.91%	48,816	-6.42%	55,337	201,484
CGB	1,956,225	1,899,923	2.96%	4,274,256	-54.23%	16,302,932	14,024,481	16.25%	28,769,478	612,320	515,789	18.72%	637,232	-3.91%	847,458	5,302,597
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,291,772	1,923,520	19.15%	4,651,242	-50.73%	17,874,366	14,202,192	25.86%	29,176,260	658,001	520,023	26.53%	686,048	-4.09%	902,795	5,504,081
Bond Options - OGB	26	111	-76.58%	3,701	-99.3%	9,145	24,210	-62.23%	43,447	2,662	13,808	-80.72%	2,636	0.99%	2	26
Index Futures																
SXF	1,027,360	929,799	10.49%	498,660	106.02%	3,784,459	3,788,311	-0.10%	7,623,603	289,450	270,938	6.83%	294,007	-1.55%	429,060	2,166,751
SXM	4,236	6,464	-34.47%	4,672	-9.33%	30,649	36,587	-16.23%	79,938	420	623	-32.58%	671	-37.41%	899	6,695
SCF	2	3	-33.33%	1	100%	3	48	-93.75%	51	1	2	-50%	1	0%	2	3
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXB	0	15	-100%	0	N/A	0	18	-100%	25	0	0	N/A	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	19	-100%	0	N/A	0	52	-100%	65	0	0	N/A	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	2,980	900	231.11%	0	N/A	2,980	2,940	1.36%	5,699	1,490	1,130	31.86%	0	N/A	6	6
SXU	2,808	0	N/A	0	N/A	3,716	0	N/A	926	1,404	0	N/A	454	209.25%	6	8
Total	1,037,386	937,200	10.69%	503,333	106.1%	3,821,807	3,827,956	-0.16%	7,710,307	292,765	272,693	7.36%	295,133	-0.8%	429,973	2,173,463
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	3,577	33,325	-89.27%	13,126	-72.75%	3,577	59,914	-94.06%	198,698	3,387	98,800	-96.57%	83,758	-95.96%	66	163
SXO1	9,700	0	N/A	0	N/A	46,302	0	N/A	0	69,947	0	N/A	0	N/A	2	2
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	13,277	33,325	-60.16%	13,126	1.15%	49,879	59,914	-16.75%	198,698	73,334	98,800	-25.78%	83,758	-12.45%	68	165
ETF Futures	700	0	N/A	320	118.75%	5,545	0	N/A	10,300	360	0	N/A	160	125%	10	75
ETF Options	569,742	1,076,983	-47.1%	840,527	-32.22%	4,359,475	6,306,094	-30.87%	14,482,523	953,573	1,645,592	-42.05%	1,249,545	-23.69%	3,416	21,970
Share Futures	306,168	62,295	391.48%	277,270	10.42%	1,882,679	403,622	366.45%	1,051,667	175,098	78,653	122.62%	166,381	5.24%	180	1,819
Equity Options	2,059,754	2,480,227	-16.95%	2,474,190	-16.75%	15,145,519	14,470,028	4.67%	29,405,993	3,757,557	3,458,571	8.65%	3,646,001	3.06%	93,492	687,797
Currency Options - USX	10	15	-33.33%	1,068	-99.06%	1,103	104	960.58%	128	1,035	6	17,150%	1,028	0.68%	5	11
Total Futures	6,388,679	5,671,461	12.65%	8,290,129	-22.94%	38,663,098	32,704,710	18.22%	66,966,714	2,058,691	1,801,058	14.31%	2,212,375	-6.95%	1,537,907	8,713,048
Total Options	2,682,386	3,707,567	-27.65%	3,450,864	-22.27%	19,951,538	21,298,901	-6.33%	45,226,368	5,002,365	5,392,784	-7.24%	5,221,594	-4.2%	97,057	710,877
Grand Total	9,071,065	9,379,028	-3.28%	11,740,993	-22.74%	58,614,636	54,003,611	8.54%	112,193,082	7,061,056	7,193,842	-1.85%	7,433,969	-5.02%	1,634,964	9,423,925

	Average Daily Volume					Year-to-Date Volume			
	June 2019	June 2018	% CHG	May 2019	% CHG	2019	2018	% CHG	Total 2018
Short-Term Interest Rate Futures									
BAX	137,632	130,878	5.16%	129,907	5.95%	120,629	113,261	6.51%	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	137,632	130,878	5.16%	129,907	5.95%	120,629	113,261	6.51%	116,072
Short-Term Interest Rate Options - OBX	1,978	5,566	-64.46%	5,350	-63.03%	3,082	3,480	-11.44%	4,382
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	16,777	1,123	1,393.95%	17,135	-2.09%	12,571	1,410	791.56%	1,627
CGB	97,811	90,472	8.11%	194,284	-49.66%	130,423	111,305	17.18%	115,077
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	114,588	91,596	25.1%	211,420	-45.8%	142,994	112,715	26.86%	116,705
Bond Options - OGB	1	5	-80%	168	-99.41%	73	192	-61.98%	173
Index Futures									
SXF	51,367	44,355	15.81%	22,665	126.64%	30,275	30,360	-0.28%	30,553
SXM	211	307	-31.27%	212	-0.47%	245	290	-15.52%	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	149	42	254.76%	0	N/A	23	23	0%	22
SXU	140	0	N/A	0	N/A	29	0	N/A	3
Total	51,869	44,628	16.23%	22,878	126.72%	30,574	30,380	0.64%	30,718
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	178	1,586	-88.78%	596	-70.13%	321	475	-32.42%	791
SXO1	485	0	N/A	0	N/A	485	0	N/A	0
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	663	1,586	-58.2%	596	11.24%	399	475	-16%	791
ETF Futures	35	0	N/A	14	150%	44	0	N/A	76
ETF Options	28,487	51,284	-44.45%	38,205	-25.44%	34,875	50,048	-30.32%	57,699
Share Futures	15,308	2,966	416.12%	12,603	21.46%	15,061	3,203	370.22%	4,189
Equity Options	102,987	118,106	-12.8%	112,463	-8.43%	121,164	114,841	5.51%	117,155
Currency Options - USX	0	0	N/A	48	-100%	8	0	N/A	0
Total Futures	319,433	270,069	18.28%	376,824	-15.23%	309,304	259,561	19.16%	266,799
Total Options	134,119	176,550	-24.03%	156,857	-14.5%	159,612	169,038	-5.58%	180,184
Grand Total	453,553	446,620	1.55%	533,681	-15.01%	468,917	428,600	9.41%	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
SXO: S&P/TSX 60 Index Options (Multiplier 100)
SXO1: S&P/TSX 60 Index Mini Options (Multiplier 10)
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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