



Statistics

July

2019

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	July 2019	July 2018	% CHG	June 2019	% CHG	2019	2018	% CHG	Total 2018	July 2019	July 2018	% CHG	June 2019	% CHG	July 2019	YTD 2019
Short-Term Interest Rate Futures																
BAX	2,374,031	2,226,255	6.64%	2,752,653	-13.76%	17,452,732	16,497,195	5.79%	29,018,180	1,040,290	909,070	14.44%	932,467	11.56%	162,345	1,195,955
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	2,374,031	2,226,255	6.64%	2,752,653	-13.76%	17,452,732	16,497,195	5.79%	29,018,180	1,040,290	909,070	14.44%	932,467	11.56%	162,345	1,195,955
Short-Term Interest Rate Options - OBX	51,666	92,797	-44.32%	39,577	30.55%	436,929	531,348	-17.77%	1,095,579	253,453	209,180	21.17%	213,827	18.53%	70	945
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	301,103	17,706	1,600.57%	335,547	-10.27%	1,872,537	195,417	858.23%	406,782	50,384	4,135	1,118.48%	45,681	10.3%	40,932	242,416
CGB	1,963,697	1,517,079	29.44%	1,956,225	0.38%	18,266,629	15,541,560	17.53%	28,769,478	621,874	519,590	19.69%	612,320	1.56%	801,979	6,104,576
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,264,800	1,534,785	47.57%	2,291,772	-1.18%	20,139,166	15,736,977	27.97%	29,176,260	672,258	523,725	28.36%	658,001	2.17%	842,911	6,346,992
Bond Options - OGB	944	150	529.33%	26	3,530.77%	10,089	24,360	-58.58%	43,447	3,606	13,958	-74.17%	2,662	35.46%	9	35
Index Futures																
SXF	397,108	279,823	41.91%	1,027,360	-61.35%	4,181,567	4,068,134	2.79%	7,623,603	311,986	270,751	15.23%	289,450	7.79%	324,347	2,491,098
SXM	1,822	4,045	-54.96%	4,236	-56.99%	32,471	40,632	-20.09%	79,938	630	1,030	-38.84%	420	50%	484	7,179
SCF	0	3	-100%	2	-100%	3	51	-94.12%	51	1	0	N/A	1	0%	0	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	1	-100%	0	N/A	0	19	-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	1	-100%	0	N/A	0	53	-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	2	-100%	2,980	-100%	2,980	2,942	1.29%	5,699	1,490	1,132	31.63%	1,490	0%	0	6
SXU	0	0	N/A	2,808	-100%	3,716	0	N/A	926	1,404	0	N/A	1,404	0%	0	8
Total	398,930	283,875	40.53%	1,037,386	-61.55%	4,220,737	4,111,831	2.65%	7,710,307	315,511	272,915	15.61%	292,765	7.77%	324,831	2,498,294
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	2,467	4,605	-46.43%	3,577	-31.03%	6,444	64,519	-90.0%	198,698	2,912	102,370	-97.16%	3,387	-14.02%	67	230
SXO1	0	0	N/A	9,700	-100%	46,302	0	N/A	0	68,447	0	N/A	69,947	-2.14%	0	2
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,467	4,605	-46.43%	13,277	-81.42%	52,346	64,519	-18.87%	198,698	71,359	102,370	-30.29%	73,334	-2.69%	67	232
ETF Futures	0	0	N/A	700	-100%	5,545	0	N/A	10,300	360	0	N/A	360	0%	0	75
ETF Options	453,552	2,218,818	-79.56%	569,742	-20.39%	4,813,027	8,524,912	-43.54%	14,482,523	948,137	2,882,579	-67.11%	953,573	-0.57%	2,944	24,914
Share Futures	350,654	44,061	695.84%	306,168	14.53%	2,233,333	447,683	398.87%	1,051,667	223,277	98,856	125.86%	175,098	27.52%	133	1,952
Equity Options	2,080,803	2,213,150	-5.98%	2,059,754	1.02%	17,226,322	16,683,178	3.26%	29,405,993	3,583,387	3,232,595	10.85%	3,757,557	-4.64%	112,195	799,992
Currency Options - USX	146	10	1,360%	10	1,360%	1,249	114	995.61%	128	1,155	15	7,600%	1,035	11.59%	11	22
Total Futures	5,388,415	4,088,976	31.78%	6,388,679	-15.66%	44,051,513	36,793,686	19.73%	66,966,714	2,251,696	1,804,566	24.78%	2,058,691	9.38%	1,330,220	10,043,268
Total Options	2,589,580	4,529,530	-42.83%	2,682,386	-3.46%	22,541,118	25,828,431	-12.73%	45,226,368	4,861,097	6,440,697	-24.53%	5,002,365	-2.82%	115,297	826,174
Grand Total	7,977,995	8,618,506	-7.43%	9,071,065	-12.05%	66,592,631	62,622,117	6.34%	112,193,082	7,112,793	8,245,263	-13.74%	7,061,056	0.73%	1,445,517	10,869,442

	Average Daily Volume					Year-to-Date Volume			
	July 2019	July 2018	% CHG	June 2019	% CHG	2019	2018	% CHG	Total 2018
Short-Term Interest Rate Futures									
BAX	107,910	106,012	1.79%	137,632	-21.6%	118,726	112,225	5.79%	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	107,910	106,012	1.79%	137,632	-21.6%	118,726	112,225	5.79%	116,072
Short-Term Interest Rate Options - OBX	2,348	4,418	-46.85%	1,978	18.71%	2,972	3,614	-17.76%	4,382
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	13,686	843	1,523.49%	16,777	-18.42%	12,738	1,329	858.47%	1,627
CGB	89,258	72,241	23.56%	97,811	-8.74%	124,262	105,724	17.53%	115,077
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	102,945	73,085	40.86%	114,588	-10.16%	137,001	107,054	27.97%	116,705
Bond Options - OGB	42	7	500%	1	4,100%	68	165	-58.79%	173
Index Futures									
SXF	18,049	13,324	35.46%	51,367	-64.86%	28,445	27,829	2.21%	30,553
SXM	82	192	-57.29%	211	-61.14%	220	276	-20.29%	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	149	-100%	20	20	0%	22
SXU	0	0	N/A	140	-100%	25	0	N/A	3
Total	18,133	13,517	34.15%	51,869	-65.04%	28,712	27,971	2.65%	30,718
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	112	219	-48.86%	178	-37.08%	290	438	-33.79%	791
SXO1	0	0	N/A	485	-100%	230	0	N/A	0
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	112	219	-48.86%	663	-83.11%	356	438	-18.72%	791
ETF Futures	0	0	N/A	35	-100%	37	0	N/A	76
ETF Options	20,616	105,658	-80.49%	28,487	-27.63%	32,741	57,992	-43.54%	57,699
Share Futures	15,938	2,098	659.68%	15,308	4.12%	15,192	3,045	398.92%	4,189
Equity Options	94,581	105,388	-10.25%	102,987	-8.16%	117,185	113,491	3.26%	117,155
Currency Options - USX	6	0	N/A	0	N/A	8	0	N/A	0
Total Futures	244,927	194,713	25.79%	319,433	-23.32%	299,670	250,297	19.73%	266,799
Total Options	117,708	215,691	-45.43%	134,119	-12.24%	153,340	175,703	-12.73%	180,184
Grand Total	362,636	410,405	-11.64%	453,553	-20.05%	453,011	426,000	6.34%	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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