



# Statistics

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**August      2019**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	August 2019	August 2018	% CHG	July 2019	% CHG	2019	2018	% CHG	Total 2018	August 2019	August 2018	% CHG	July 2019	% CHG	August 2019	YTD 2019
<b>Short-Term Interest Rate Futures</b>																
BAX	2,430,770	2,066,268	17.64%	2,374,031	2.39%	19,883,502	18,563,463	7.11%	29,018,180	1,071,043	903,905	18.49%	1,040,290	2.96%	171,718	1,367,673
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>2,430,770</b>	<b>2,066,268</b>	<b>17.64%</b>	<b>2,374,031</b>	<b>2.39%</b>	<b>19,883,502</b>	<b>18,563,463</b>	<b>7.11%</b>	<b>29,018,180</b>	<b>1,071,043</b>	<b>903,905</b>	<b>18.49%</b>	<b>1,040,290</b>	<b>2.96%</b>	<b>171,718</b>	<b>1,367,673</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>88,486</b>	<b>139,541</b>	<b>-36.59%</b>	<b>51,666</b>	<b>71.27%</b>	<b>525,415</b>	<b>670,889</b>	<b>-21.68%</b>	<b>1,095,579</b>	<b>298,989</b>	<b>271,049</b>	<b>10.31%</b>	<b>253,453</b>	<b>17.97%</b>	<b>183</b>	<b>1,128</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	513,679	18,703	2,646.51%	301,103	70.6%	2,386,216	214,120	1,014.43%	406,782	47,209	3,933	1,100.33%	50,384	-6.3%	62,967	305,383
CGB	3,890,251	3,375,965	15.23%	1,963,697	98.11%	22,156,880	18,917,525	17.12%	28,769,478	567,041	569,565	-0.44%	621,874	-8.82%	1,153,235	7,257,811
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>4,403,930</b>	<b>3,394,668</b>	<b>29.73%</b>	<b>2,264,800</b>	<b>94.45%</b>	<b>24,543,096</b>	<b>19,131,645</b>	<b>28.29%</b>	<b>29,176,260</b>	<b>614,250</b>	<b>573,498</b>	<b>7.11%</b>	<b>672,258</b>	<b>-8.63%</b>	<b>1,216,202</b>	<b>7,563,194</b>
<b>Bond Options - OGB</b>	<b>1,525</b>	<b>10,992</b>	<b>-86.13%</b>	<b>944</b>	<b>61.55%</b>	<b>11,614</b>	<b>35,352</b>	<b>-67.15%</b>	<b>43,447</b>	<b>1,960</b>	<b>10,992</b>	<b>-82.17%</b>	<b>3,606</b>	<b>-45.65%</b>	<b>7</b>	<b>42</b>
<b>Index Futures</b>																
SXF	509,871	399,003	27.79%	397,108	28.40%	4,691,438	4,467,137	5.02%	7,623,603	307,563	282,751	8.78%	311,986	-1.42%	417,871	2,908,969
SXM	5,432	5,924	-8.31%	1,822	198.13%	37,903	46,556	-18.59%	79,938	704	387	81.91%	630	11.75%	1,392	8,571
SCF	1	0	N/A	0	N/A	4	51	-92.16%	51	0	0	N/A	1	-100%	1	4
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	20	-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	0	N/A	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	150	-100%	0	N/A	2,980	3,092	-3.62%	5,699	1,490	1,282	16.23%	1,490	0%	0	6
SXU	0	0	N/A	0	N/A	3,716	0	N/A	926	1,404	0	N/A	1,404	0%	0	8
<b>Total</b>	<b>515,304</b>	<b>405,078</b>	<b>27.21%</b>	<b>398,930</b>	<b>29.17%</b>	<b>4,736,041</b>	<b>4,516,909</b>	<b>4.85%</b>	<b>7,710,307</b>	<b>311,161</b>	<b>284,421</b>	<b>9.4%</b>	<b>315,511</b>	<b>-1.38%</b>	<b>419,264</b>	<b>2,917,558</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	7,546	190	3,871.58%	2,467	205.88%	50,192	64,709	-22.43%	198,698	5,549	99,325	-94.41%	2,912	90.56%	114	344
SXO1	0	0	N/A	0	N/A	9,700	0	N/A	0	68,447	0	N/A	68,447	0%	0	2
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>7,546</b>	<b>190</b>	<b>3,871.58%</b>	<b>2,467</b>	<b>205.88%</b>	<b>59,892</b>	<b>64,709</b>	<b>-7.44%</b>	<b>198,698</b>	<b>73,996</b>	<b>99,325</b>	<b>-25.5%</b>	<b>71,359</b>	<b>3.7%</b>	<b>114</b>	<b>346</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>5,545</b>	<b>0</b>	<b>N/A</b>	<b>10,300</b>	<b>360</b>	<b>0</b>	<b>N/A</b>	<b>360</b>	<b>0%</b>	<b>0</b>	<b>75</b>
<b>ETF Options</b>	<b>716,737</b>	<b>2,029,241</b>	<b>-64.68%</b>	<b>453,552</b>	<b>58.03%</b>	<b>5,529,764</b>	<b>10,554,153</b>	<b>-47.61%</b>	<b>14,482,523</b>	<b>1,096,240</b>	<b>2,534,109</b>	<b>-56.74%</b>	<b>948,137</b>	<b>15.62%</b>	<b>4,120</b>	<b>29,034</b>
<b>Share Futures</b>	<b>266,729</b>	<b>18,008</b>	<b>1,381.17%</b>	<b>350,654</b>	<b>-23.93%</b>	<b>2,500,062</b>	<b>465,691</b>	<b>436.85%</b>	<b>1,051,667</b>	<b>181,721</b>	<b>89,991</b>	<b>101.93%</b>	<b>223,277</b>	<b>-18.61%</b>	<b>105</b>	<b>2,057</b>
<b>Equity Options</b>	<b>2,338,826</b>	<b>2,604,878</b>	<b>-10.21%</b>	<b>2,080,803</b>	<b>12.4%</b>	<b>19,565,148</b>	<b>19,288,056</b>	<b>1.44%</b>	<b>29,405,993</b>	<b>4,040,741</b>	<b>3,628,149</b>	<b>11.37%</b>	<b>3,583,387</b>	<b>12.76%</b>	<b>120,222</b>	<b>920,214</b>
<b>Currency Options - USX</b>	<b>117</b>	<b>0</b>	<b>N/A</b>	<b>146</b>	<b>-19.86%</b>	<b>1,366</b>	<b>114</b>	<b>1,098.25%</b>	<b>128</b>	<b>1,178</b>	<b>15</b>	<b>7,753.33%</b>	<b>1,155</b>	<b>1.99%</b>	<b>24</b>	<b>46</b>
<b>Total Futures</b>	<b>7,616,733</b>	<b>5,884,022</b>	<b>29.45%</b>	<b>5,388,415</b>	<b>41.35%</b>	<b>51,668,246</b>	<b>42,677,708</b>	<b>21.07%</b>	<b>66,966,714</b>	<b>2,178,535</b>	<b>1,851,815</b>	<b>17.64%</b>	<b>2,251,696</b>	<b>-3.25%</b>	<b>1,807,289</b>	<b>11,850,557</b>
<b>Total Options</b>	<b>3,153,237</b>	<b>4,784,842</b>	<b>-34.1%</b>	<b>2,589,580</b>	<b>21.77%</b>	<b>25,694,355</b>	<b>30,613,273</b>	<b>-16.07%</b>	<b>45,226,368</b>	<b>5,513,104</b>	<b>6,543,639</b>	<b>-15.75%</b>	<b>4,861,097</b>	<b>13.41%</b>	<b>124,670</b>	<b>950,844</b>
<b>Grand Total</b>	<b>10,769,970</b>	<b>10,668,864</b>	<b>0.95%</b>	<b>7,977,995</b>	<b>35%</b>	<b>77,362,601</b>	<b>73,290,981</b>	<b>5.56%</b>	<b>112,193,082</b>	<b>7,691,639</b>	<b>8,395,454</b>	<b>-8.38%</b>	<b>7,112,793</b>	<b>8.14%</b>	<b>1,931,959</b>	<b>12,801,401</b>

	Average Daily Volume					Year-to-Date Volume			
	August 2019	August 2018	% CHG	July 2019	% CHG	2019	2018	% CHG	Total 2018
<b>Short-Term Interest Rate Futures</b>									
BAX	115,750	93,921	23.24%	107,910	7.27%	118,354	109,842	7.75%	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>115,750</b>	<b>93,921</b>	<b>23.24%</b>	<b>107,910</b>	<b>7.27%</b>	<b>118,354</b>	<b>109,842</b>	<b>7.75%</b>	<b>116,072</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>4,213</b>	<b>6,342</b>	<b>-33.57%</b>	<b>2,348</b>	<b>79.43%</b>	<b>3,127</b>	<b>3,969</b>	<b>-21.21%</b>	<b>4,382</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	24,460	850	2,777.65%	13,686	78.72%	14,203	1,266	1,021.88%	1,627
CGB	185,250	153,452	20.72%	89,258	107.54%	131,886	111,938	17.82%	115,077
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>209,710</b>	<b>154,303</b>	<b>35.91%</b>	<b>102,945</b>	<b>103.71%</b>	<b>146,089</b>	<b>113,205</b>	<b>29.05%</b>	<b>116,705</b>
<b>Bond Options - OGB</b>	<b>72</b>	<b>499</b>	<b>-85.57%</b>	<b>42</b>	<b>71.43%</b>	<b>69</b>	<b>209</b>	<b>-66.99%</b>	<b>173</b>
<b>Index Futures</b>									
SXF	24,279	18,136	33.87%	18,049	34.52%	27,924	26,601	4.97%	30,553
SXM	258	269	-4.09%	82	214.63%	225	275	-18.18%	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	6	-100%	0	N/A	17	18	-5.56%	22
SXU	0	0	N/A	0	N/A	22	0	N/A	3
<b>Total</b>	<b>24,538</b>	<b>18,412</b>	<b>33.27%</b>	<b>18,133</b>	<b>35.32%</b>	<b>28,190</b>	<b>26,727</b>	<b>5.47%</b>	<b>30,718</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	359	8	4,387.5%	112	220.54%	298	382	-21.99%	791
SXO1	0	0	N/A	0	N/A	153	0	N/A	0
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>359</b>	<b>8</b>	<b>4,387.5%</b>	<b>112</b>	<b>220.54%</b>	<b>356</b>	<b>382</b>	<b>-6.81%</b>	<b>791</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>33</b>	<b>0</b>	<b>N/A</b>	<b>76</b>
<b>ETF Options</b>	<b>34,130</b>	<b>92,238</b>	<b>-63%</b>	<b>20,616</b>	<b>65.55%</b>	<b>32,915</b>	<b>62,450</b>	<b>-47.29%</b>	<b>57,699</b>
<b>Share Futures</b>	<b>12,701</b>	<b>818</b>	<b>1,452.69%</b>	<b>15,938</b>	<b>-20.31%</b>	<b>14,881</b>	<b>2,755</b>	<b>440.15%</b>	<b>4,189</b>
<b>Equity Options</b>	<b>111,372</b>	<b>118,403</b>	<b>-5.94%</b>	<b>94,581</b>	<b>17.75%</b>	<b>116,459</b>	<b>114,130</b>	<b>2.04%</b>	<b>117,155</b>
<b>Currency Options - USX</b>	<b>5</b>	<b>0</b>	<b>N/A</b>	<b>6</b>	<b>-16.67%</b>	<b>8</b>	<b>0</b>	<b>N/A</b>	<b>0</b>
Total Futures	362,701	267,455	35.61%	244,927	48.09%	307,549	252,530	21.79%	266,799
Total Options	150,154	217,492	-30.96%	117,708	27.57%	152,942	181,143	-15.57%	180,184
<b>Grand Total</b>	<b>512,855</b>	<b>484,948</b>	<b>5.76%</b>	<b>362,636</b>	<b>41.42%</b>	<b>460,491</b>	<b>433,674</b>	<b>6.18%</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 (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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