



# Statistics

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**Oct. 2019**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	October 2019	October 2018	% CHG	September 2019	% CHG	2019	2018	% CHG	Total 2018	October 2019	October 2018	% CHG	September 2019	% CHG	October 2019	YTD 2019
<b>Short-Term Interest Rate Futures</b>																
BAX	2,884,565	3,020,305	-4.49%	2,574,688	12.04%	25,342,755	23,591,443	7.42%	29,018,180	1,116,690	1,104,882	1.07%	985,250	13.34%	244,395	1,813,844
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>2,884,565</b>	<b>3,020,305</b>	<b>-4.49%</b>	<b>2,574,688</b>	<b>12.04%</b>	<b>25,342,755</b>	<b>23,591,443</b>	<b>7.42%</b>	<b>29,018,180</b>	<b>1,116,690</b>	<b>1,104,882</b>	<b>1.07%</b>	<b>985,250</b>	<b>13.34%</b>	<b>244,395</b>	<b>1,813,844</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>181,868</b>	<b>221,250</b>	<b>-17.80%</b>	<b>164,641</b>	<b>10.46%</b>	<b>871,924</b>	<b>942,042</b>	<b>-7.44%</b>	<b>1,095,579</b>	<b>342,787</b>	<b>312,184</b>	<b>9.80%</b>	<b>252,159</b>	<b>35.94%</b>	<b>243</b>	<b>1,589</b>
<b>Bond Futures</b>																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	0
CGF	494,132	26,274	1780.69%	363,965	35.76%	3,244,313	261,804	1139.21%	406,782	60,464	4,263	1318.34%	50,193	20.46%	65,414	423,316
CGB	2,363,254	2,413,386	-2.08%	2,006,285	17.79%	26,526,419	22,877,942	15.95%	28,769,478	589,533	606,427	-2.79%	571,131	3.22%	1,045,903	9,193,046
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>2,857,386</b>	<b>2,439,660</b>	<b>17.12%</b>	<b>2,370,250</b>	<b>20.55%</b>	<b>29,770,732</b>	<b>23,139,746</b>	<b>28.66%</b>	<b>29,176,260</b>	<b>649,997</b>	<b>610,690</b>	<b>6.44%</b>	<b>621,324</b>	<b>4.62%</b>	<b>1,111,317</b>	<b>9,616,362</b>
<b>Bond Options - OGB</b>	<b>201</b>	<b>405</b>	<b>-50.37%</b>	<b>2,982</b>	<b>-93.26%</b>	<b>14,797</b>	<b>36,786</b>	<b>-59.78%</b>	<b>43,447</b>	<b>5,143</b>	<b>12,426</b>	<b>-58.61%</b>	<b>4,942</b>	<b>4.07%</b>	<b>5</b>	<b>53</b>
<b>Index Futures</b>																
SXF	482,117	615,729	-21.70%	1,121,381	-57.01%	6,294,936	6,017,864	4.60%	7,623,603	300,898	287,959	4.49%	298,689	0.74%	403,236	3,752,498
SXM	3,480	6,793	-48.77%	4,009	-13.20%	45,392	61,097	-25.71%	79,938	660	2,398	-72.48%	1,259	-47.58%	1,102	10,670
SCF	10	0	N/A	0	N/A	14	51	-72.55%	51	0	0	N/A	0	N/A	10	14
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	21	-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	4	-100%	0	N/A	0	65	-100%	65	0	4	-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	2,980	3,092	-3.62%	5,699	0	0	N/A	0	N/A	0	6
SXU	0	0	N/A	0	N/A	3,716	0	N/A	926	0	0	N/A	0	N/A	0	8
<b>Total</b>	<b>485,607</b>	<b>622,526</b>	<b>-21.99%</b>	<b>1,125,390</b>	<b>-56.85%</b>	<b>6,347,038</b>	<b>6,082,190</b>	<b>4.35%</b>	<b>7,710,307</b>	<b>301,558</b>	<b>290,361</b>	<b>3.86%</b>	<b>299,948</b>	<b>0.54%</b>	<b>404,348</b>	<b>3,763,196</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	6,050	33,130	-81.74%	1,136	432.57%	20,776	122,541	-83.05%	198,698	5,017	111,077	-95.48%	5,207	-3.65%	126	510
SXO1	0	0	N/A	0	N/A	46,302	0	N/A	0	67,247	0	N/A	67,247	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>6,050</b>	<b>33,130</b>	<b>-81.74%</b>	<b>1,136</b>	<b>432.57%</b>	<b>67,078</b>	<b>122,541</b>	<b>-45.26%</b>	<b>198,698</b>	<b>72,264</b>	<b>111,077</b>	<b>-34.94%</b>	<b>72,454</b>	<b>-0.26%</b>	<b>126</b>	<b>512</b>
<b>ETF Futures</b>	<b>500</b>	<b>10,000</b>	<b>-95%</b>	<b>0</b>	<b>N/A</b>	<b>6,045</b>	<b>10,000</b>	<b>-39.55%</b>	<b>10,300</b>	<b>250</b>	<b>10,000</b>	<b>-97.50%</b>	<b>0</b>	<b>N/A</b>	<b>2</b>	<b>77</b>
<b>ETF Options</b>	<b>540,620</b>	<b>1,415,781</b>	<b>-61.82%</b>	<b>785,495</b>	<b>-31.18%</b>	<b>6,855,879</b>	<b>12,760,898</b>	<b>-46.27%</b>	<b>14,482,523</b>	<b>1,095,319</b>	<b>1,599,174</b>	<b>-31.51%</b>	<b>1,026,527</b>	<b>6.70%</b>	<b>3,547</b>	<b>36,403</b>
<b>Share Futures</b>	<b>422,028</b>	<b>92,230</b>	<b>357.58%</b>	<b>540,293</b>	<b>-21.89%</b>	<b>3,462,383</b>	<b>653,760</b>	<b>429.61%</b>	<b>1,051,667</b>	<b>275,318</b>	<b>137,153</b>	<b>100.74%</b>	<b>261,376</b>	<b>5.33%</b>	<b>159</b>	<b>2,426</b>
<b>Equity Options</b>	<b>2,369,961</b>	<b>3,077,922</b>	<b>-23%</b>	<b>2,813,308</b>	<b>-15.76%</b>	<b>24,748,417</b>	<b>24,662,476</b>	<b>0.35%</b>	<b>29,405,993</b>	<b>4,279,033</b>	<b>3,665,736</b>	<b>16.73%</b>	<b>4,415,645</b>	<b>-3.09%</b>	<b>117,316</b>	<b>1,157,224</b>
<b>Currency Options - USX</b>	<b>60</b>	<b>0</b>	<b>N/A</b>	<b>82</b>	<b>-26.83%</b>	<b>1,508</b>	<b>128</b>	<b>1078.13%</b>	<b>128</b>	<b>1,198</b>	<b>0</b>	<b>N/A</b>	<b>1,149</b>	<b>4.27%</b>	<b>11</b>	<b>72</b>
Total Futures	6,650,086	6,184,721	7.52%	6,610,621	0.60%	64,928,953	53,477,139	21.41%	66,966,714	2,343,813	2,153,086	8.86%	2,167,898	8.12%	1,760,221	15,195,905
Total Options	3,098,760	4,748,488	-34.74%	3,767,644	-17.75%	32,560,759	38,524,871	-15.48%	45,226,368	5,795,744	5,700,597	1.67%	5,772,876	0.40%	121,248	1,195,887
<b>Grand Total</b>	<b>9,748,846</b>	<b>10,933,209</b>	<b>-10.83%</b>	<b>10,378,265</b>	<b>-6.07%</b>	<b>97,489,712</b>	<b>92,002,010</b>	<b>5.97%</b>	<b>112,193,082</b>	<b>8,139,557</b>	<b>7,853,683</b>	<b>3.64%</b>	<b>7,940,774</b>	<b>2.50%</b>	<b>1,881,469</b>	<b>16,391,792</b>

	Average Daily Volume					Year-to-Date Volume			
	October 2019	October 2018	% CHG	September 2019	% CHG	2019	2018	% CHG	Total 2018
<b>Short-Term Interest Rate Futures</b>									
BAX	131,116	137,286	-4.49%	128,734	1.85%	120,679	112,340	7.42%	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>131,116</b>	<b>137,286</b>	<b>-4.49%</b>	<b>128,734</b>	<b>1.85%</b>	<b>120,679</b>	<b>112,340</b>	<b>7.42%</b>	<b>116,072</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>8,266</b>	<b>10,056</b>	<b>-17.80%</b>	<b>8,232</b>	<b>0.41%</b>	<b>4,152</b>	<b>4,485</b>	<b>-7.43%</b>	<b>4,382</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	22,460	1,194	1781.07%	18,198	23.42%	15,449	1,246	1139.89%	1,627
CGB	107,420	109,699	-2.08%	100,314	7.08%	126,316	108,942	15.95%	115,077
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>129,881</b>	<b>110,893</b>	<b>17.12%</b>	<b>118,512</b>	<b>9.59%</b>	<b>141,765</b>	<b>110,189</b>	<b>28.66%</b>	<b>116,705</b>
<b>Bond Options - OGB</b>	<b>9</b>	<b>18</b>	<b>-50%</b>	<b>149</b>	<b>-93.96%</b>	<b>70</b>	<b>175</b>	<b>-60%</b>	<b>173</b>
<b>Index Futures</b>									
SXF	21,913	27,987	-21.70%	56,068	-60.92%	29,975	28,861	3.86%	30,553
SXM	158	308	-48.70%	200	-21%	216	290	-25.52%	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	0	0	N/A	0	N/A	14	14	0%	22
SXU	0	0	N/A	0	N/A	17	0	N/A	3
<b>Total</b>	<b>22,073</b>	<b>28,296</b>	<b>-21.99%</b>	<b>56,269</b>	<b>-60.77%</b>	<b>30,223</b>	<b>28,962</b>	<b>4.35%</b>	<b>30,718</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	275	1,505	-81.73%	59	366.10%	164	583	-71.87%	791
SXO1	0	0	N/A	0	N/A	370	0	N/A	0
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>275</b>	<b>1,505</b>	<b>-81.73%</b>	<b>56</b>	<b>391.07%</b>	<b>319</b>	<b>583</b>	<b>-45.28%</b>	<b>791</b>
<b>ETF Futures</b>	<b>22</b>	<b>454</b>	<b>-95.15%</b>	<b>0</b>	<b>N/A</b>	<b>28</b>	<b>106</b>	<b>-73.59%</b>	<b>76</b>
<b>ETF Options</b>	<b>24,573</b>	<b>64,353</b>	<b>-61.82%</b>	<b>39,274</b>	<b>-37.43%</b>	<b>32,647</b>	<b>60,766</b>	<b>-46.27%</b>	<b>57,699</b>
<b>Share Futures</b>	<b>19,183</b>	<b>4,192</b>	<b>357.61%</b>	<b>27,014</b>	<b>-28.99%</b>	<b>16,487</b>	<b>3,113</b>	<b>429.62%</b>	<b>4,189</b>
<b>Equity Options</b>	<b>107,725</b>	<b>139,905</b>	<b>-23%</b>	<b>140,665</b>	<b>-23.42%</b>	<b>117,849</b>	<b>117,440</b>	<b>0.35%</b>	<b>117,155</b>
<b>Currency Options - USX</b>	<b>2</b>	<b>0</b>	<b>N/A</b>	<b>4</b>	<b>-50%</b>	<b>7</b>	<b>0</b>	<b>N/A</b>	<b>0</b>
Total Futures	302,276	281,123	7.52%	330,531	-8.55%	309,185	254,653	21.41%	266,799
Total Options	140,852	215,840	-34.74%	188,382	-25.23%	155,051	183,451	-15.48%	180,184
<b>Grand Total</b>	<b>443,129</b>	<b>496,964</b>	<b>-10.83%</b>	<b>518,913</b>	<b>-14.60%</b>	<b>464,236</b>	<b>438,104</b>	<b>5.97%</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

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

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