



Statistics

Nov. 2019

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

| | Monthly Volume | | | | | Year-to-Date Volume | | | | Month End Open Interest | | | | | Transactions | |
|---|------------------|-------------------|-----------------|------------------|----------------|---------------------|--------------------|-----------------|--------------------|-------------------------|------------------|----------------|------------------|----------------|------------------|-------------------|
| | November 2019 | November 2018 | % CHG | October 2019 | % CHG | 2019 | 2018 | % CHG | Total 2018 | November 2019 | November 2018 | % CHG | October 2019 | % CHG | November 2019 | YTD 2019 |
| Short-Term Interest Rate Futures | | | | | | | | | | | | | | | | |
| BAX | 1,777,758 | 2,284,392 | -22.18% | 2,884,565 | -38.37% | 27,120,513 | 25,875,835 | 4.81% | 29,018,180 | 1,165,811 | 1,013,589 | 15.02% | 1,116,690 | 4.40% | 149,645 | 1,963,489 |
| 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 | 1,777,758 | 2,284,392 | -22.18% | 2,884,565 | -38.37% | 27,120,513 | 25,875,835 | 4.81% | 29,018,180 | 1,165,811 | 1,013,589 | 15.02% | 1,116,690 | 4.40% | 149,645 | 1,963,489 |
| Short-Term Interest Rate Options - OBX | 54,011 | 71,988 | -24.97% | 181,868 | -70.30% | 925,935 | 1,014,030 | -8.69% | 1,095,579 | 364,621 | 305,160 | 19.49% | 342,787 | 6.37% | 90 | 1,679 |
| 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 | 473,230 | 42,585 | 1011.26% | 494,132 | -4.23% | 3,717,543 | 304,389 | 1121.31% | 406,782 | 60,378 | 9,283 | 550.42% | 60,464 | -0.14% | 50,304 | 473,620 |
| CGB | 3,366,192 | 3,857,129 | -12.73% | 2,363,254 | 42.44% | 29,892,611 | 26,735,071 | 11.81% | 28,769,478 | 585,179 | 620,276 | -5.66% | 589,533 | -0.74% | 822,517 | 10,015,563 |
| LGB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | N/A | 0 | N/A | 0 | 0 |
| Total | 3,839,422 | 3,899,714 | -1.55% | 2,857,386 | 34.37% | 33,610,154 | 27,039,460 | 24.30% | 29,176,260 | 645,557 | 629,559 | 2.54% | 649,997 | -0.68% | 872,821 | 10,489,183 |
| Bond Options - OGB | 2,079 | 3,667 | -43.31% | 201 | 934.33% | 16,876 | 40,453 | -58.28% | 43,447 | 2,240 | 3,680 | -39.13% | 5,143 | -56.45% | 10 | 63 |
| Index Futures | | | | | | | | | | | | | | | | |
| SXF | 382,971 | 478,351 | -19.94% | 482,117 | -20.56% | 6,677,907 | 6,496,215 | 2.80% | 7,623,603 | 305,353 | 306,325 | -0.32% | 300,898 | 1.48% | 293,382 | 4,045,880 |
| SXM | 1,636 | 8,136 | -79.89% | 3,480 | -52.99% | 47,028 | 69,233 | -32.07% | 79,938 | 828 | 1,071 | -22.69% | 660 | 25.46% | 620 | 11,290 |
| SCF | 2 | 0 | N/A | 10 | -80% | 16 | 51 | -68.63% | 51 | 0 | 0 | N/A | 0 | N/A | 2 | 16 |
| SXA | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | N/A | 0 | N/A | 0 | 0 |
| SXB | 0 | 4 | -100% | 0 | N/A | 0 | 25 | -100% | 25 | 0 | 4 | -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 | 0 | N/A | 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 | 286 | 0 | N/A | 0 | N/A | 3,266 | 3,092 | 5.63% | 5,699 | 286 | 0 | N/A | 0 | N/A | 2 | 8 |
| SXU | 0 | 0 | N/A | 0 | N/A | 3,716 | 0 | N/A | 926 | 0 | 0 | N/A | 0 | N/A | 0 | 8 |
| Total | 384,895 | 486,491 | -20.88% | 485,607 | -20.74% | 6,731,933 | 6,568,681 | 2.49% | 7,710,307 | 306,467 | 307,404 | -0.31% | 301,558 | 1.63% | 294,006 | 4,057,202 |
| 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 | 417 | 57,261 | -99.27% | 6,050 | -93.11% | 57,795 | 179,802 | -67.86% | 198,698 | 3,559 | 153,813 | -97.69% | 5,017 | -29.06% | 40 | 550 |
| SXO1 | 0 | 0 | N/A | 0 | N/A | 9,700 | 0 | N/A | 0 | 67,247 | 0 | N/A | 67,247 | 0% | 0 | 2 |
| SXV | 5 | 0 | N/A | 0 | N/A | 5 | 0 | N/A | 0 | 5 | 0 | N/A | 0 | N/A | 1 | 1 |
| Total | 422 | 57,261 | -99.26% | 6,050 | -93.03% | 67,500 | 179,802 | -62.46% | 198,698 | 70,811 | 153,813 | -53.96% | 72,264 | -2.01% | 41 | 553 |
| ETF Futures | 7,570 | 300 | 2423.33% | 500 | 1414% | 13,615 | 10,300 | 32.18% | 10,300 | 250 | 5,300 | -95.28% | 250 | 0% | 1 | 78 |
| ETF Options | 535,863 | 873,658 | -38.66% | 540,620 | -0.88% | 7,391,742 | 13,634,556 | -45.79% | 14,482,523 | 1,012,645 | 1,556,518 | -34.94% | 1,095,319 | -7.55% | 3,701 | 40,104 |
| Share Futures | 390,123 | 190,448 | 104.85% | 422,028 | -7.56% | 3,852,506 | 844,208 | 356.35% | 1,051,667 | 234,446 | 139,515 | 68.04% | 275,318 | -14.85% | 146 | 2,572 |
| Equity Options | 2,379,957 | 2,573,623 | -7.53% | 2,369,961 | 0.42% | 27,128,374 | 27,236,099 | -0.40% | 29,405,993 | 4,528,235 | 3,998,918 | 13.24% | 4,279,033 | 5.82% | 121,798 | 1,279,022 |
| Currency Options - USX | 87 | 0 | N/A | 60 | 45% | 1,595 | 128 | 1146.09% | 128 | 1,190 | 0 | N/A | 1,198 | -0.67% | 24 | 96 |
| Total Futures | 6,399,768 | 6,861,345 | -6.73% | 6,650,086 | -3.76% | 71,328,721 | 60,338,484 | 18.21% | 66,966,714 | 2,352,531 | 2,095,367 | 12.27% | 2,343,813 | 0.37% | 1,316,619 | 16,512,524 |
| Total Options | 2,972,419 | 3,580,197 | -16.98% | 3,098,760 | -4.08% | 35,533,178 | 42,105,068 | -15.61% | 45,226,368 | 5,979,742 | 6,018,089 | -0.64% | 5,795,744 | 3.18% | 125,664 | 1,321,551 |
| Grand Total | 9,372,187 | 10,441,542 | -10.24% | 9,748,846 | -3.86% | 106,861,899 | 102,443,552 | 4.31% | 112,193,082 | 8,332,273 | 8,113,456 | 2.70% | 8,139,557 | 2.37% | 1,442,283 | 17,834,075 |

| | Average Daily Volume | | | | | Year-to-Date Volume | | | |
|---|----------------------|----------------|-----------------|----------------|-----------------|---------------------|----------------|----------------|----------------|
| | November 2019 | November 2018 | % CHG | October 2019 | % CHG | 2019 | 2018 | % CHG | Total 2018 |
| Short-Term Interest Rate Futures | | | | | | | | | |
| BAX | 88,887 | 108,780 | -18.29% | 131,116 | -32.21% | 117,915 | 112,016 | 5.27% | 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 | 88,887 | 108,780 | -18.29% | 131,116 | -32.21% | 117,915 | 112,016 | 5.27% | 116,072 |
| Short-Term Interest Rate Options - OBX | 2,700 | 3,428 | -21.24% | 8,266 | -67.34% | 4,025 | 4,389 | -8.29% | 4,382 |
| Bond Futures | | | | | | | | | |
| CGZ | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| CGF | 23,661 | 2,027 | 1067.29% | 22,460 | 5.35% | 16,163 | 1,317 | 1127.26% | 1,627 |
| CGB | 168,309 | 183,672 | -8.36% | 107,420 | 56.68% | 129,967 | 115,736 | 12.30% | 115,077 |
| LGB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| Total | 191,971 | 185,700 | 3.38% | 129,881 | 47.81% | 146,131 | 117,053 | 24.84% | 116,705 |
| Bond Options - OGB | 103 | 174 | -40.81% | 9 | 1044.44% | 73 | 175 | -58.29% | 173 |
| Index Futures | | | | | | | | | |
| SXF | 18,236 | 21,742 | -16.13% | 21,913 | -16.78% | 28,908 | 28,193 | 2.54% | 30,553 |
| SXM | 77 | 369 | -79.13% | 158 | -51.27% | 203 | 298 | -31.88% | 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 | 13 | 0 | N/A | 0 | N/A | 14 | 13 | 7.69% | 22 |
| SXU | 0 | 0 | N/A | 0 | N/A | 16 | 0 | N/A | 3 |
| Total | 18,328 | 22,113 | -17.12% | 22,073 | -16.97% | 29,142 | 28,313 | 2.93% | 30,718 |
| Index Options | | | | | | | | | |
| SXJ | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| SXO | 19 | 2,602 | -99.27% | 275 | -93.09% | 251 | 775 | -67.61% | 791 |
| SXO1 | 0 | 0 | N/A | 0 | N/A | 76 | 0 | N/A | 0 |
| SXV | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| Total | 20 | 2,602 | -99.23% | 275 | -92.73% | 292 | 775 | -62.32% | 791 |
| ETF Futures | 360 | 13 | 2669.23% | 22 | 1536.36% | 58 | 88 | -34.09% | 76 |
| ETF Options | 25,517 | 39,711 | -35.74% | 24,573 | 3.84% | 31,998 | 58,769 | -45.55% | 57,699 |
| Share Futures | 18,577 | 8,656 | 114.61% | 19,183 | -3.16% | 16,677 | 3,638 | 358.41% | 4,189 |
| Equity Options | 113,331 | 116,982 | -3.12% | 107,725 | 5.20% | 117,438 | 117,396 | 0.04% | 117,155 |
| Currency Options - USX | 4 | 0 | N/A | 2 | 100% | 6 | 0 | N/A | 0 |
| Total Futures | 304,750 | 311,879 | -2.29% | 302,276 | 0.82% | 308,782 | 260,079 | 18.73% | 266,799 |
| Total Options | 141,543 | 162,736 | -13.02% | 140,852 | 0.49% | 153,823 | 181,487 | -15.24% | 180,184 |
| Grand Total | 446,294 | 474,615 | -5.97% | 443,129 | 0.71% | 462,605 | 441,567 | 4.76% | 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

All reported futures and options figures represent executed data.

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