



Statistics

March 2017

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	March 2017	March 2016	% CHG	February 2017	% CHG	2017	2016	% CHG	Total 2016	March 2017	March 2016	% CHG	February 2017	% CHG	March 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	2,709,006	2,276,673	18.99%	1,527,907	77.3%	6,489,504	6,949,438	-6.62%	26,316,537	810,154	774,724	4.57%	912,225	-11.19%	166,217	410,670
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	2,709,006	2,276,673	18.99%	1,527,907	77.3%	6,489,504	6,949,438	-6.62%	26,316,537	810,154	774,724	4.57%	912,225	-11.19%	166,217	410,670
Short-Term Interest Rate Options - OBX	45,265	40,494	11.78%	18,750	141.41%	138,712	164,807	-15.83%	683,247	251,665	83,977	199.68%	313,410	-19.7%	74	207
Bond Futures																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
CGF	30,969	3,375	817.6%	45,442	-31.85%	108,876	24,418	345.88%	116,799	4,673	4,160	12.33%	10,146	-53.94%	936	3,170
CGB	1,763,202	1,406,636	25.35%	2,864,220	-38.44%	6,155,979	5,369,242	14.65%	20,968,281	465,374	440,743	5.59%	441,557	5.39%	758,506	2,203,432
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	1,794,171	1,410,011	27.25%	2,909,662	-38.34%	6,264,855	5,393,660	16.15%	21,085,080	470,047	444,903	5.65%	451,703	4.06%	759,442	2,206,602
Bond Options - OGB	954	1	95,300%	1,310	-27.18%	2,363	1,652	43.04%	4,553	2,264	1,652	37.05%	1,310	72.82%	2	5
Index Futures																
SXF	909,861	799,911	13.75%	294,044	209.43%	1,482,367	1,680,539	-11.79%	6,090,257	238,782	215,911	10.59%	258,973	-7.8%	368,747	820,183
SXM	7,694	2,192	251%	6,880	11.83%	20,595	5,589	268.49%	19,930	307	332	-7.53%	1,160	-73.53%	1,935	4,794
SCF	5	37	-86.49%	31	-83.87%	39	78	-50%	143	1	0	N/A	2	-50%	5	13
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXY	51	0	N/A	0	N/A	51	0	N/A	66	45	0	N/A	0	N/A	15	15
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXK	4	1,300	-99.69%	0	N/A	4	2,004	-99.8%	2,754	4	2,340	-99.83%	0	N/A	1	1
SXU	0	6	-100%	0	N/A	0	24	-100%	1,034	0	1,631	-100%	0	N/A	0	0
Total	917,615	803,446	14.21%	300,955	204.9%	1,503,056	1,688,234	-10.97%	6,114,184	239,139	220,214	8.59%	260,135	-8.07%	370,703	825,006
Index Options																
SXJ	0	0	N/A	0	N/A	0	0	N/A	4	0	0	N/A	0	N/A	0	0
SXO	3,658	81,033	-95.49%	2,385	53.38%	18,513	313,362	-94.09%	671,462	28,728	127,052	-77.39%	40,328	-28.76%	52	119
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	3,658	81,033	-95.49%	2,385	53.38%	18,513	313,362	-94.09%	671,466	28,728	127,052	-77.39%	40,328	-28.76%	52	119
ETF Options	1,618,049	755,494	114.17%	664,733	143.41%	3,123,026	2,984,676	4.64%	11,724,768	1,547,138	1,149,591	34.58%	1,644,596	-5.93%	4,202	11,771
Share Futures	9,553	0	N/A	42,971	-77.77%	153,137	0	N/A	608	28,662	0	N/A	31,742	-9.7%	395	1,064
Equity Options	2,026,581	2,445,748	-17.14%	1,945,139	4.19%	5,984,865	6,766,684	-11.55%	25,302,965	2,754,681	3,020,704	-8.81%	2,554,559	7.83%	93,566	272,576
Currency Options - USX	1,053	4,820	-78.15%	410	156.83%	2,073	11,788	-82.41%	19,006	736	3,059	-75.94%	341	115.84%	56	168
Total Futures	5,430,345	4,490,130	20.94%	4,781,495	13.57%	14,410,552	14,031,332	2.7%	53,516,409	1,548,002	1,439,841	7.51%	1,655,805	-6.51%	1,296,757	3,443,342
Total Options	3,695,560	3,327,590	11.06%	2,632,727	40.37%	9,269,552	10,242,969	-9.5%	38,406,005	4,585,212	4,386,035	4.54%	4,554,544	0.67%	97,952	284,846
Grand Total	9,125,905	7,817,720	16.73%	7,414,222	23.09%	23,680,104	24,274,301	-2.45%	91,922,414	6,133,214	5,825,876	5.28%	6,210,349	-1.24%	1,394,709	3,728,188

	Average Daily Volume					Year-to-Date Volume			
	March 2017	March 2016	% CHG	February 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate Futures									
BAX	117,782	103,485	13.82%	80,416	46.47%	103,008	112,087	-8.1%	105,266
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	117,782	103,485	13.82%	80,416	46.47%	103,008	112,087	-8.1%	105,266
Short-Term Interest Rate Options - OBX	1,968	1,840	6.96%	986	99.59%	2,201	2,658	-17.19%	2,732
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,346	153	779.74%	2,391	-43.71%	1,728	393	339.7%	467
CGB	76,660	63,938	19.9%	150,748	-49.15%	97,713	86,600	12.83%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	78,007	64,091	21.71%	153,140	-49.06%	99,442	86,994	14.31%	84,340
Bond Options - OGB	41	0	N/A	68	-39.71%	37	26	42.31%	18
Index Futures									
SXF	39,559	36,359	8.8%	15,476	155.62%	23,529	27,105	-13.19%	24,263
SXM	334	99	237.37%	362	-7.74%	326	90	262.22%	79
SCF	0	1	-100%	1	-100%	0	1	-100%	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	2	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	59	-100%	0	N/A	0	32	-100%	10
SXU	0	0	N/A	0	N/A	0	0	N/A	4
Total	39,896	36,520	9.24%	15,839	151.89%	23,858	27,229	-12.38%	24,359
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	159	3,683	-95.68%	125	27.2%	293	5,054	-94.2%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	159	3,683	-95.68%	125	27.2%	293	5,054	-94.2%	2,675
ETF Options	70,349	34,340	104.86%	34,985	101.08%	49,571	48,139	2.98%	46,712
Share Futures	415	0	N/A	2,261	-81.65%	2,430	0	N/A	32
Equity Options	88,112	111,170	-20.74%	102,375	-13.93%	94,997	109,140	-12.96%	100,808
Currency Options - USX	45	219	-79.45%	21	114.29%	32	190	-83.16%	75
Total Futures	236,101	204,096	15.68%	251,657	-6.18%	228,738	226,311	1.07%	213,212
Total Options	160,676	151,254	6.23%	138,564	15.96%	147,135	165,209	-10.94%	153,011
Grand Total	396,778	355,350	11.66%	390,222	1.68%	375,874	391,520	-4%	366,224

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
S XO: S&P/TSX 60 Index Options
EMF: FTSE Emerging Markets Index Futures
S XK: S&P/TSX Composite Index Banks (Industry Group) Futures
S XJ: S&P/TSX Composite Index Banks (Industry Group) Options
S XU: S&P/TSX Capped Utilities Index Futures
S XV: S&P/TSX Capped Utilities Index Options

Currency options

USX: Options on the US dollar

ETF options

Equity options

Share Futures

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