



# Statistics

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**June 2017**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	June 2017	June 2016	% CHG	May 2017	% CHG	2017	2016	% CHG	Total 2016	June 2017	June 2016	% CHG	May 2017	% CHG	June 2017	YTD 2017
<b>Short-Term Interest Rate Futures</b>																
BAX	4,486,543	2,250,960	99.32%	2,417,170	85.61%	15,319,143	13,386,241	14.44%	26,316,537	844,211	565,349	49.33%	826,660	2.12%	258,396	923,508
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>4,486,543</b>	<b>2,250,960</b>	<b>99.32%</b>	<b>2,417,170</b>	<b>85.61%</b>	<b>15,319,143</b>	<b>13,386,241</b>	<b>14.44%</b>	<b>26,316,537</b>	<b>844,211</b>	<b>565,349</b>	<b>49.33%</b>	<b>826,660</b>	<b>2.12%</b>	<b>258,396</b>	<b>923,508</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>130,278</b>	<b>15,672</b>	<b>731.28%</b>	<b>122,035</b>	<b>6.76%</b>	<b>428,732</b>	<b>233,799</b>	<b>83.38%</b>	<b>683,247</b>	<b>147,231</b>	<b>82,479</b>	<b>78.51%</b>	<b>195,490</b>	<b>-24.69%</b>	<b>204</b>	<b>598</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	26,857	4,601	483.72%	35,282	-23.88%	195,979	43,150	354.18%	116,799	5,798	3,941	47.12%	5,148	12.63%	1,512	6,909
CGB	2,131,927	1,349,878	57.94%	3,414,787	-37.57%	13,308,998	10,581,847	25.77%	20,968,281	483,118	392,743	23.01%	552,326	-12.53%	804,581	4,562,248
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>2,158,784</b>	<b>1,354,479</b>	<b>59.38%</b>	<b>3,450,069</b>	<b>-37.43%</b>	<b>13,504,977</b>	<b>10,624,997</b>	<b>27.11%</b>	<b>21,085,080</b>	<b>488,916</b>	<b>396,684</b>	<b>23.25%</b>	<b>557,474</b>	<b>-12.3%</b>	<b>806,093</b>	<b>4,569,157</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>72</b>	<b>-100%</b>	<b>2,199</b>	<b>-100%</b>	<b>4,599</b>	<b>2,613</b>	<b>76.01%</b>	<b>4,553</b>	<b>2,199</b>	<b>960</b>	<b>129.06%</b>	<b>2,199</b>	<b>0%</b>	<b>0</b>	<b>9</b>
<b>Index Futures</b>																
SXF	921,619	791,196	16.48%	398,850	131.07%	3,117,788	3,085,971	1.03%	6,090,257	238,112	220,363	8.05%	253,298	-6%	378,329	1,729,792
SXM	14,783	1,473	903.6%	10,017	47.58%	51,266	10,209	402.17%	19,930	765	355	115.49%	768	-0.39%	2,498	10,407
SCF	10	4	150%	55	-81.82%	140	90	55.56%	143	0	0	N/A	9	-100%	6	61
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	0	N/A	0	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	51	-100%	0	N/A	51	51	0%	66	0	51	-100%	45	-100%	0	15
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXX	0	690	-100%	0	N/A	19	2,694	-99.3%	2,754	0	0	N/A	19	-100%	0	7
SXU	0	1,000	-100%	0	N/A	0	1,024	-100%	1,034	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>936,412</b>	<b>794,414</b>	<b>17.88%</b>	<b>408,922</b>	<b>129%</b>	<b>3,169,264</b>	<b>3,100,039</b>	<b>2.23%</b>	<b>6,114,184</b>	<b>238,877</b>	<b>220,769</b>	<b>8.2%</b>	<b>254,139</b>	<b>-6.01%</b>	<b>380,833</b>	<b>1,740,282</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	0	0	N/A	4	0	0	N/A	0	N/A	0	0
SXO	3,878	58,321	-93.35%	37,850	-89.75%	88,251	447,955	-80.3%	671,462	63,328	128,705	-50.8%	93,129	-32%	80	361
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>3,878</b>	<b>58,321</b>	<b>-93.35%</b>	<b>37,850</b>	<b>-89.75%</b>	<b>88,251</b>	<b>447,955</b>	<b>-80.3%</b>	<b>671,466</b>	<b>63,328</b>	<b>128,705</b>	<b>-50.8%</b>	<b>93,129</b>	<b>-32%</b>	<b>80</b>	<b>361</b>
<b>ETF Options</b>	<b>802,797</b>	<b>1,240,775</b>	<b>-35.3%</b>	<b>981,508</b>	<b>-18.21%</b>	<b>5,626,933</b>	<b>5,631,902</b>	<b>-0.09%</b>	<b>11,724,768</b>	<b>1,152,822</b>	<b>1,100,660</b>	<b>4.74%</b>	<b>1,203,235</b>	<b>-4.19%</b>	<b>3,651</b>	<b>22,457</b>
<b>FutureEquity</b>	<b>99,906</b>	<b>0</b>	<b>N/A</b>	<b>70,582</b>	<b>41.55%</b>	<b>400,823</b>	<b>0</b>	<b>N/A</b>	<b>608</b>	<b>120,334</b>	<b>0</b>	<b>N/A</b>	<b>96,620</b>	<b>24.54%</b>	<b>1,252</b>	<b>5,875</b>
<b>Equity Options</b>	<b>1,738,484</b>	<b>2,324,070</b>	<b>-25.2%</b>	<b>1,913,897</b>	<b>-9.17%</b>	<b>11,226,190</b>	<b>13,333,330</b>	<b>-15.8%</b>	<b>25,302,965</b>	<b>2,718,398</b>	<b>3,371,502</b>	<b>-19.37%</b>	<b>2,584,017</b>	<b>5.2%</b>	<b>78,920</b>	<b>520,573</b>
<b>Currency Options - USX</b>	<b>758</b>	<b>809</b>	<b>-6.3%</b>	<b>431</b>	<b>75.87%</b>	<b>3,704</b>	<b>16,823</b>	<b>-77.98%</b>	<b>19,006</b>	<b>268</b>	<b>2,112</b>	<b>-87.31%</b>	<b>633</b>	<b>-57.66%</b>	<b>49</b>	<b>288</b>
Total Futures	7,681,645	4,399,853	74.59%	6,346,743	21.03%	32,394,207	27,111,277	19.49%	53,516,409	1,692,338	1,182,802	43.08%	1,734,893	-2.45%	1,446,574	7,238,822
Total Options	2,676,195	3,639,719	-26.47%	3,057,920	-12.48%	17,378,409	19,666,422	-11.63%	38,406,005	4,084,246	4,686,418	-12.85%	4,078,703	0.14%	82,904	544,286
<b>Grand Total</b>	<b>10,357,840</b>	<b>8,039,572</b>	<b>28.84%</b>	<b>9,404,663</b>	<b>10.14%</b>	<b>49,772,616</b>	<b>46,777,699</b>	<b>6.4%</b>	<b>91,922,414</b>	<b>5,776,584</b>	<b>5,869,220</b>	<b>-1.58%</b>	<b>5,813,596</b>	<b>-0.64%</b>	<b>1,529,478</b>	<b>7,783,108</b>

	Average Daily Volume					Year-to-Date Volume			
	June 2017	June 2016	% CHG	May 2017	% CHG	2017	2016	% CHG	Total 2016
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	203,933	102,316	99.32%	109,871	85.61%	121,580	106,240	14.44%	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
<b>Total</b>	<b>203,933</b>	<b>102,316</b>	<b>99.32%</b>	<b>109,871</b>	<b>85.61%</b>	<b>121,580</b>	<b>106,240</b>	<b>14.44%</b>	<b>105,266</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>5,921</b>	<b>712</b>	<b>731.6%</b>	<b>5,547</b>	<b>6.74%</b>	<b>3,402</b>	<b>1,855</b>	<b>83.4%</b>	<b>2,732</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,220	209	483.73%	1,603	-23.89%	1,555	342	354.68%	467
CGB	96,905	61,358	57.93%	155,217	-37.57%	105,626	83,982	25.77%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>98,126</b>	<b>61,567</b>	<b>59.38%</b>	<b>156,821</b>	<b>-37.43%</b>	<b>107,182</b>	<b>84,325</b>	<b>27.11%</b>	<b>84,340</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>3</b>	<b>-100%</b>	<b>99</b>	<b>-100%</b>	<b>36</b>	<b>20</b>	<b>80%</b>	<b>18</b>
<b>Index Futures</b>									
SXF	41,891	35,963	16.48%	18,129	131.07%	24,744	24,491	1.03%	24,263
SXM	671	66	916.67%	455	47.47%	406	81	401.24%	79
SCF	0	0	N/A	2	-100%	1	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	2	-100%	0	N/A	0	0	N/A	0
EMF	0	0	N/A	0	N/A	0	0	N/A	0
SXK	0	31	-100%	0	N/A	0	21	-100%	10
SXU	0	45	-100%	0	N/A	0	8	-100%	4
<b>Total</b>	<b>42,564</b>	<b>36,109</b>	<b>17.88%</b>	<b>18,587</b>	<b>129%</b>	<b>25,152</b>	<b>24,603</b>	<b>2.23%</b>	<b>24,359</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	176	2,650	-93.36%	1,720	-89.77%	700	3,555	-80.31%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>176</b>	<b>2,650</b>	<b>-93.36%</b>	<b>1,720</b>	<b>-89.77%</b>	<b>700</b>	<b>3,555</b>	<b>-80.31%</b>	<b>2,675</b>
<b>ETF Options</b>	<b>36,490</b>	<b>56,398</b>	<b>-35.3%</b>	<b>44,614</b>	<b>-18.21%</b>	<b>44,658</b>	<b>44,697</b>	<b>-0.09%</b>	<b>46,712</b>
<b>FutureEquity</b>	<b>4,541</b>	<b>0</b>	<b>N/A</b>	<b>3,208</b>	<b>41.55%</b>	<b>3,181</b>	<b>0</b>	<b>N/A</b>	<b>32</b>
<b>Equity Options</b>	<b>79,022</b>	<b>105,639</b>	<b>-25.2%</b>	<b>86,995</b>	<b>-9.17%</b>	<b>89,096</b>	<b>105,820</b>	<b>-15.8%</b>	<b>100,808</b>
<b>Currency Options - USX</b>	<b>34</b>	<b>36</b>	<b>-5.56%</b>	<b>19</b>	<b>78.95%</b>	<b>29</b>	<b>133</b>	<b>-78.2%</b>	<b>75</b>
Total Futures	349,165	199,993	74.59%	288,488	21.03%	257,096	215,168	19.49%	213,212
Total Options	121,645	165,441	-26.47%	138,996	-12.48%	137,923	156,082	-11.63%	153,011
<b>Grand Total</b>	<b>470,810</b>	<b>365,435</b>	<b>28.84%</b>	<b>427,484</b>	<b>10.14%</b>	<b>395,020</b>	<b>371,251</b>	<b>6.4%</b>	<b>366,224</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  
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

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

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