



Statistics

July

2017

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	July 2017	July 2016	% CHG	June 2017	% CHG	2017	2016	% CHG	Total 2016	July 2017	July 2016	% CHG	June 2017	% CHG	July 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	2,169,958	1,702,640	27.45%	4,486,543	-51.63%	17,489,101	15,088,881	15.91%	26,316,537	921,234	652,712	41.14%	844,211	9.12%	166,822	1,090,330
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
OJS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,169,958	1,702,640	27.45%	4,486,543	-51.63%	17,489,101	15,088,881	15.91%	26,316,537	921,234	652,712	41.14%	844,211	9.12%	166,822	1,090,330
Short-Term Interest Rate Options - OBX	74,675	30,127	147.87%	130,278	-42.68%	503,407	263,926	90.74%	683,247	165,206	88,881	85.87%	147,231	12.21%	115	713
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	30,500	6,126	397.88%	26,857	13.56%	226,479	49,276	359.61%	116,799	5,020	4,173	20.3%	5,798	-13.42%	1,515	8,424
CGB	1,400,790	948,563	47.68%	2,131,927	-34.3%	14,709,788	11,530,410	27.57%	20,968,281	500,764	401,339	24.77%	483,118	3.65%	602,186	5,164,434
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,431,290	954,689	49.92%	2,158,784	-33.7%	14,936,267	11,579,686	28.99%	21,085,080	505,784	405,512	24.73%	488,916	3.45%	603,701	5,172,858
Bond Options - OGB	0	0	N/A	0	N/A	4,599	2,613	76.01%	4,553	2,199	960	129.06%	2,199	0%	0	9
Index Futures																
SXF	305,265	253,943	20.21%	921,619	-66.88%	3,423,053	3,339,914	2.49%	6,090,257	246,115	242,259	1.59%	238,112	3.36%	239,048	1,968,840
SXM	6,982	885	688.93%	14,783	-52.77%	58,248	11,094	425.04%	19,930	1,013	479	111.48%	765	32.42%	1,092	11,499
SCF	5	1	400%	10	-50%	145	91	59.34%	143	5	1	400%	0	N/A	5	66
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	0	N/A	0	N/A	51	51	0%	66	0	51	-100%	0	N/A	0	15
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	0	52	-100%	0	N/A	19	2,746	-99.31%	2,754	0	52	-100%	0	N/A	0	7
SXU	0	0	N/A	0	N/A	0	1,024	-100%	1,034	0	0	N/A	0	N/A	0	0
Total	312,252	254,881	22.51%	936,412	-66.65%	3,481,516	3,354,920	3.77%	6,114,184	247,133	242,842	1.77%	238,877	3.46%	240,145	1,980,427
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	23,991	61,112	-60.74%	3,878	518.64%	112,242	509,067	-77.95%	671,462	86,936	144,623	-39.89%	63,328	37.28%	18	379
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	23,991	61,112	-60.74%	3,878	518.64%	112,242	509,067	-77.95%	671,466	86,936	144,623	-39.89%	63,328	37.28%	18	379
ETF Options	913,193	890,220	2.58%	802,797	13.75%	6,540,126	6,522,122	0.28%	11,724,768	1,501,933	1,329,124	13%	1,152,822	30.28%	2,797	25,254
FutureEquity	27,619	0	N/A	99,906	-72.36%	428,442	0	N/A	608	124,108	0	N/A	120,334	3.14%	1,811	7,686
Equity Options	1,605,398	2,076,602	-22.69%	1,738,484	-7.66%	12,831,588	15,409,932	-16.73%	25,302,965	2,442,095	3,149,197	-22.45%	2,718,398	-10.16%	73,295	593,868
Currency Options - USX	966	151	539.74%	758	27.44%	4,670	16,974	-72.49%	19,006	766	2,143	-64.26%	268	185.82%	47	335
Total Futures	3,941,119	2,912,210	35.33%	7,681,645	-48.69%	36,335,326	30,023,487	21.02%	53,516,409	1,798,259	1,301,066	38.21%	1,692,338	6.26%	1,012,479	8,251,301
Total Options	2,618,223	3,059,212	-14.39%	2,676,195	-2.17%	19,996,632	22,724,634	-12.01%	38,406,005	4,199,135	4,714,928	-10.94%	4,084,246	2.81%	76,272	620,558
Grand Total	6,559,342	5,970,422	9.86%	10,357,840	-36.67%	56,331,958	52,748,121	6.79%	91,922,414	5,997,394	6,015,994	-0.31%	5,776,584	3.82%	1,088,751	8,871,859

	Average Daily Volume					Year-to-Date Volume			
	July 2017	July 2016	% CHG	June 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate									
Futures									
BAX	108,497	85,132	27.45%	203,933	-46.8%	119,788	103,348	15.91%	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	108,497	85,132	27.45%	203,933	-46.8%	119,788	103,348	15.91%	105,266
Short-Term Interest Rate Options - OBX	3,733	1,506	147.88%	5,921	-36.95%	3,447	1,807	90.76%	2,732
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,525	306	398.37%	1,220	25%	1,551	337	360.24%	467
CGB	70,039	47,428	47.67%	96,905	-27.72%	100,751	78,975	27.57%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	71,564	47,734	49.92%	98,126	-27.07%	102,303	79,312	28.99%	84,340
Bond Options - OGB	0	0	N/A	0	N/A	31	17	82.35%	18
Index Futures									
SXF	15,263	12,697	20.21%	41,891	-63.57%	23,445	22,876	2.49%	24,263
SXM	349	44	693.18%	671	-47.99%	398	75	430.67%	79
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	2	-100%	0	N/A	0	18	-100%	10
SXU	0	0	N/A	0	N/A	0	7	-100%	4
Total	15,612	12,744	22.51%	42,564	-63.32%	23,846	22,978	3.78%	24,359
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	1,199	3,055	-60.75%	176	581.25%	768	3,486	-77.97%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	1,199	3,055	-60.75%	176	581.25%	768	3,486	-77.97%	2,675
ETF Options	45,659	44,511	2.58%	36,490	25.13%	44,795	44,672	0.28%	46,712
FutureEquity	1,380	0	N/A	4,541	-69.61%	2,934	0	N/A	32
Equity Options	80,269	103,830	-22.69%	79,022	1.58%	87,887	105,547	-16.73%	100,808
Currency Options - USX	48	7	585.71%	34	41.18%	31	116	-73.28%	75
Total Futures	197,055	145,610	35.33%	349,165	-43.56%	248,872	205,640	21.02%	213,212
Total Options	130,911	152,910	-14.39%	121,645	7.62%	136,963	155,648	-12.01%	153,011
Grand Total	327,967	298,521	9.86%	470,810	-30.34%	385,835	361,288	6.79%	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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