



Statistics

August 2017

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	August 2017	August 2016	% CHG	July 2017	% CHG	2017	2016	% CHG	Total 2016	August 2017	August 2016	% CHG	July 2017	% CHG	August 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	1,661,178	1,797,894	-7.6%	2,169,958	-23.45%	19,150,279	16,886,775	13.4%	26,316,537	989,356	682,882	44.88%	921,234	7.4%	119,374	1,209,704
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	1,661,178	1,797,894	-7.6%	2,169,958	-23.45%	19,150,279	16,886,775	13.4%	26,316,537	989,356	682,882	44.88%	921,234	7.4%	119,374	1,209,704
Short-Term Interest Rate Options - OBX	25,575	18,820	35.89%	74,675	-65.75%	528,982	282,746	87.09%	683,247	169,156	88,626	90.87%	165,206	2.39%	53	766
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	37,025	12,444	197.53%	30,500	21.39%	263,504	61,720	326.94%	116,799	4,950	4,668	6.04%	5,020	-1.39%	1,594	10,018
CGB	2,763,653	2,288,171	20.78%	1,400,790	97.29%	17,473,441	13,818,581	26.45%	20,968,281	500,997	398,345	25.77%	500,764	0.05%	651,196	5,815,630
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,800,678	2,300,615	21.74%	1,431,290	95.68%	17,736,945	13,880,301	27.79%	21,085,080	505,947	403,013	25.54%	505,784	0.03%	652,790	5,825,648
Bond Options - OGB	4,043	364	1,010.71%	0	N/A	8,642	2,977	190.29%	4,553	2,591	364	611.81%	2,199	17.83%	4	13
Index Futures																
SXF	341,038	315,081	8.24%	305,265	11.72%	3,764,091	3,654,995	2.99%	6,090,257	255,116	246,617	3.45%	246,115	3.66%	271,783	2,240,623
SXM	10,204	1,295	687.95%	6,982	46.15%	68,452	12,389	452.52%	19,930	1,641	732	124.18%	1,013	61.99%	1,642	13,141
SCF	10	19	-47.37%	5	100%	155	110	40.91%	143	5	6	-16.67%	5	0%	7	73
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	15	-100%	0	N/A	51	66	-22.73%	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	100	0	N/A	0	N/A	119	2,746	-95.67%	2,754	100	52	92.31%	0	N/A	1	8
SXU	0	0	N/A	0	N/A	0	1,024	-100%	1,034	0	0	N/A	0	N/A	0	0
Total	351,352	316,410	11.04%	312,252	12.52%	3,832,868	3,671,330	4.4%	6,114,184	256,862	247,458	3.8%	247,133	3.94%	273,433	2,253,860
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	62,889	15,833	297.2%	23,991	162.14%	175,131	524,900	-66.64%	671,462	149,150	126,920	17.52%	86,936	71.56%	22	401
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	62,889	15,833	297.2%	23,991	162.14%	175,131	524,900	-66.64%	671,466	149,150	126,920	17.52%	86,936	71.56%	22	401
ETF Options	975,081	628,513	55.14%	913,193	6.78%	7,515,207	7,150,635	5.1%	11,724,768	1,682,270	1,477,525	13.86%	1,501,933	12.01%	3,434	28,688
FutureEquity	174,157	0	N/A	27,619	530.57%	602,599	0	N/A	608	252,076	0	N/A	124,108	103.11%	1,060	8,746
Equity Options	1,679,539	1,814,923	-7.46%	1,605,398	4.62%	14,511,127	17,224,855	-15.76%	25,302,965	2,694,433	3,025,189	-10.93%	2,442,095	10.33%	77,337	671,205
Currency Options - USX	1,087	248	338.31%	966	12.53%	5,757	17,222	-66.57%	19,006	838	2,155	-61.11%	766	9.4%	38	373
Total Futures	4,987,365	4,414,919	12.97%	3,941,119	26.55%	41,322,691	34,438,406	19.99%	53,516,409	2,004,241	1,333,353	50.32%	1,798,259	11.46%	1,046,657	9,297,958
Total Options	2,748,214	2,478,701	10.87%	2,618,223	4.97%	22,744,846	25,203,335	-9.76%	38,406,005	4,698,438	4,720,779	-0.47%	4,199,135	11.89%	80,888	701,446
Grand Total	7,735,579	6,893,620	12.21%	6,559,342	17.93%	64,067,537	59,641,741	7.42%	91,922,414	6,702,679	6,054,132	10.71%	5,997,394	11.76%	1,127,545	9,999,404

	Average Daily Volume					Year-to-Date Volume			
	August 2017	August 2016	% CHG	July 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate									
Futures									
BAX	75,508	81,722	-7.6%	108,497	-30.41%	113,989	100,516	13.4%	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	75,508	81,722	-7.6%	108,497	-30.41%	113,989	100,516	13.4%	105,266
Short-Term Interest Rate Options - OBX	1,162	855	35.91%	3,733	-68.87%	3,148	1,683	87.05%	2,732
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,682	565	197.7%	1,525	10.3%	1,568	367	327.25%	467
CGB	125,620	104,007	20.78%	70,039	79.36%	104,008	82,253	26.45%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	127,303	104,573	21.74%	71,564	77.89%	105,577	82,620	27.79%	84,340
Bond Options - OGB	183	16	1,043.75%	0	N/A	51	17	200%	18
Index Futures									
SXF	15,501	14,321	8.24%	15,263	1.56%	22,405	21,755	2.99%	24,263
SXM	463	58	698.28%	349	32.67%	407	73	457.53%	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	4	0	N/A	0	N/A	0	16	-100%	10
SXU	0	0	N/A	0	N/A	0	6	-100%	4
Total	15,970	14,382	11.04%	15,612	2.29%	22,814	21,853	4.4%	24,359
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	2,858	719	297.5%	1,199	138.37%	1,042	3,124	-66.65%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	2,858	719	297.5%	1,199	138.37%	1,042	3,124	-66.65%	2,675
ETF Options	44,321	28,568	55.14%	45,659	-2.93%	44,733	42,563	5.1%	46,712
FutureEquity	7,916	0	N/A	1,380	473.62%	3,586	0	N/A	32
Equity Options	76,342	82,496	-7.46%	80,269	-4.89%	86,375	102,528	-15.76%	100,808
Currency Options - USX	49	11	345.46%	48	2.08%	34	102	-66.67%	75
Total Futures	226,698	200,678	12.97%	197,055	15.04%	245,968	204,990	19.99%	213,212
Total Options	124,918	112,668	10.87%	130,911	-4.58%	135,385	150,019	-9.76%	153,011
Grand Total	351,617	313,346	12.21%	327,967	7.21%	381,354	355,010	7.42%	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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