



Statistics

October 2017

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	October 2017	October 2016	% CHG	September 2017	% CHG	2017	2016	% CHG	Total 2016	October 2017	October 2016	% CHG	September 2017	% CHG	October 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	2,111,808	2,616,072	-19.28%	3,641,483	-42.01%	24,903,570	21,641,741	15.07%	26,316,537	817,863	768,838	6.38%	921,245	-11.22%	155,957	1,607,356
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	2,111,808	2,616,072	-19.28%	3,641,483	-42.01%	24,903,570	21,641,741	15.07%	26,316,537	817,863	768,838	6.38%	921,245	-11.22%	155,957	1,607,356
Short-Term Interest Rate Options - OBX	84,789	120,191	-29.46%	86,933	-2.47%	700,704	418,437	67.46%	683,247	208,097	102,160	103.7%	177,702	17.1%	181	1,081
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	21,994	2,720	708.6%	21,459	2.49%	306,957	68,937	345.27%	116,799	4,211	2,237	88.24%	5,232	-19.52%	934	12,159
CGB	1,266,627	1,438,900	-11.97%	1,286,309	-1.53%	20,026,377	16,697,487	19.94%	20,968,281	527,365	401,363	31.39%	557,665	-5.43%	554,437	6,934,221
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,288,621	1,441,620	-10.61%	1,307,768	-1.46%	20,333,334	16,766,424	21.27%	21,085,080	531,576	403,600	31.71%	562,897	-5.56%	555,371	6,946,380
Bond Options - OGB	650	0	N/A	0	N/A	9,292	2,977	212.13%	4,553	3,241	364	790.39%	2,591	25.09%	4	17
Index Futures																
SXF	281,781	349,076	-19.28%	847,955	-66.77%	4,893,827	4,912,100	-0.37%	6,090,257	266,964	249,159	7.15%	259,069	3.05%	230,235	2,800,700
SXM	3,544	1,544	129.53%	8,036	-55.9%	80,032	16,113	396.69%	19,930	1,150	1,205	-4.56%	713	61.29%	684	15,253
SCF	2	2	0%	5	-60%	162	119	36.13%	143	0	2	-100%	0	N/A	2	78
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	66	-22.73%	66	0	0	N/A	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	0	N/A	720	-100%	839	2,746	-69.45%	2,754	420	0	N/A	420	0%	0	14
SXU	0	10	-100%	0	N/A	0	1,034	-100%	1,034	0	10	-100%	0	N/A	0	0
Total	285,327	350,632	-18.63%	856,716	-66.7%	4,974,911	4,932,178	0.87%	6,114,184	268,534	250,376	7.25%	260,202	3.2%	230,921	2,816,060
Index Options																
SXJ	0	2	-100%	0	N/A	0	2	-100%	4	0	2	-100%	0	N/A	0	0
SXO	7,131	70,836	-89.93%	5,421	31.54%	187,683	635,921	-70.49%	671,462	115,058	137,950	-16.59%	113,249	1.6%	14	432
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	7,131	70,838	-89.93%	5,421	31.54%	187,683	635,923	-70.49%	671,466	115,058	137,952	-16.6%	113,249	1.6%	14	432
ETF Options	683,100	685,956	-0.42%	1,760,900	-61.21%	9,959,207	8,767,990	13.59%	11,724,768	1,300,317	1,333,824	-2.51%	1,584,501	-17.94%	2,866	35,474
FutureEquity	116,813	0	N/A	149,847	-22.05%	869,259	0	N/A	608	280,489	0	N/A	174,272	60.95%	7,310	18,476
Equity Options	2,242,755	2,029,335	10.52%	1,743,938	28.6%	18,497,820	21,201,082	-12.75%	25,302,965	2,859,174	2,953,328	-3.19%	2,939,305	-2.73%	113,053	872,404
Currency Options - USX	381	535	-28.79%	1,933	-80.29%	8,071	18,195	-55.64%	19,006	520	2,085	-75.06%	586	-11.26%	25	433
Total Futures	3,802,569	4,408,324	-13.74%	5,955,814	-36.15%	51,081,074	43,340,343	17.86%	53,516,409	1,898,462	1,422,814	33.43%	1,918,616	-1.05%	949,559	11,388,272
Total Options	3,018,806	2,906,855	3.85%	3,599,125	-16.12%	29,362,777	31,044,604	-5.42%	38,406,005	4,486,407	4,529,713	-0.96%	4,817,934	-6.88%	116,143	909,841
Grand Total	6,821,375	7,315,179	-6.75%	9,554,939	-28.61%	80,443,851	74,384,947	8.15%	91,922,414	6,384,869	5,952,527	7.26%	6,736,550	-5.22%	1,065,702	12,298,113

	Average Daily Volume					Year-to-Date Volume			
	October 2017	October 2016	% CHG	September 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate									
Futures									
BAX	100,562	130,803	-23.12%	182,074	-44.77%	119,155	103,549	15.07%	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	100,562	130,803	-23.12%	182,074	-44.77%	119,155	103,549	15.07%	105,266
Short-Term Interest Rate Options - OBX	4,037	6,009	-32.82%	4,346	-7.11%	3,352	2,002	67.43%	2,732
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,047	136	669.85%	1,072	-2.33%	1,468	329	346.2%	467
CGB	60,315	71,945	-16.17%	64,315	-6.22%	95,819	79,892	19.94%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	61,362	72,081	-14.87%	65,388	-6.16%	97,288	80,222	21.27%	84,340
Bond Options - OGB	30	0	N/A	0	N/A	44	14	214.29%	18
Index Futures									
SXF	13,418	17,453	-23.12%	42,397	-68.35%	23,415	23,502	-0.37%	24,263
SXM	168	77	118.18%	401	-58.11%	382	77	396.1%	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	0	N/A	36	-100%	4	13	-69.23%	10
SXU	0	0	N/A	0	N/A	0	4	-100%	4
Total	13,587	17,531	-22.5%	42,835	-68.28%	23,803	23,598	0.87%	24,359
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	339	3,541	-90.43%	271	25.09%	898	3,042	-70.48%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	339	3,541	-90.43%	271	25.09%	898	3,042	-70.48%	2,675
ETF Options	32,528	34,297	-5.16%	88,045	-63.06%	47,651	41,952	13.59%	46,712
FutureEquity	5,562	0	N/A	7,492	-25.76%	4,159	0	N/A	32
Equity Options	106,797	101,466	5.25%	87,196	22.48%	88,506	101,440	-12.75%	100,808
Currency Options - USX	18	26	-30.77%	96	-81.25%	38	87	-56.32%	75
Total Futures	181,074	220,416	-17.85%	297,790	-39.19%	244,407	207,370	17.86%	213,212
Total Options	143,752	145,342	-1.09%	179,956	-20.12%	140,491	148,538	-5.42%	153,011
Grand Total	324,827	365,758	-11.19%	477,746	-32.01%	384,898	355,908	8.15%	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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