



Statistics

July 2018

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	July 2018	July 2017	% CHG	June 2018	% CHG	2018	2017	% CHG	Total 2017	July 2018	July 2017	% CHG	June 2018	% CHG	July 2018	YTD 2018
Short-Term Interest Rate Futures																
BAX	2,226,255	2,169,958	2.59%	2,748,446	-19%	16,497,195	17,489,101	-5.67%	28,962,355	909,070	921,234	-1.32%	929,689	-2.22%	135,721	1,035,715
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
Total	2,226,255	2,169,958	2.59%	2,748,446	-19%	16,497,195	17,489,101	-5.67%	28,962,355	909,070	921,234	-1.32%	929,689	-2.22%	135,721	1,035,715
Short-Term Interest Rate Options - OBX	92,797	74,675	24.27%	116,906	-20.62%	531,348	503,407	5.55%	801,051	209,180	165,206	26.62%	176,007	18.85%	148	786
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	17,706	30,500	-41.95%	23,597	-24.97%	195,417	226,479	-13.72%	358,078	4,135	5,020	-17.63%	4,234	-2.34%	1,085	8,691
CGB	1,517,079	1,400,790	8.3%	1,899,923	-20.15%	15,541,560	14,709,788	5.66%	23,946,703	519,590	500,764	3.76%	515,789	0.74%	636,051	5,341,783
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,534,785	1,431,290	7.23%	1,923,520	-20.21%	15,736,977	14,936,267	5.36%	24,304,781	523,725	505,784	3.55%	520,023	0.71%	637,136	5,350,474
Bond Options - OGB	150	0	N/A	111	35.14%	24,360	4,599	429.68%	11,650	13,958	2,199	534.74%	13,808	1.09%	1	31
Index Futures																
SXF	279,823	305,265	-8.33%	929,799	-69.90%	4,068,134	3,423,053	18.85%	6,144,651	270,751	246,115	10.01%	270,938	-0.07%	233,330	2,492,097
SXM	4,045	6,982	-42.07%	6,464	-37.42%	40,632	58,248	-30.24%	97,432	1,030	1,013	1.68%	623	65.33%	845	8,305
SCF	3	5	-40%	3	0%	51	145	-64.83%	164	0	5	-100%	2	-100%	3	22
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXB	1	0	N/A	15	-93.33%	19	0	N/A	0	1	0	N/A	0	N/A	1	18
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXY	1	0	N/A	19	-94.74%	53	51	3.92%	51	1	0	N/A	0	N/A	1	53
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	2	0	N/A	900	-99.78%	2,942	19,384,21%	1,679	1,679	1,132	0	N/A	1,130	0.18%	2	11
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	283,875	312,252	-9.09%	937,200	-69.71%	4,111,831	3,481,516	18.11%	6,243,977	272,915	247,133	10.43%	272,693	0.08%	234,182	2,500,599
Index Options																
SXJ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXO	4,605	23,991	-80.81%	33,325	-86.18%	64,519	112,242	-42.52%	193,038	102,370	86,936	17.75%	98,800	3.61%	27	146
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	4,605	23,991	-80.81%	33,325	-86.18%	64,519	112,242	-42.52%	193,038	102,370	86,936	17.75%	98,800	3.61%	27	146
ETF Options	2,218,818	913,426	142.91%	1,076,983	106.02%	8,524,912	6,541,410	30.32%	11,424,930	2,882,579	1,502,387	91.87%	1,645,592	75.17%	2,348	28,685
Share Futures	44,061	27,619	59.53%	62,295	-29.27%	447,683	428,442	4.49%	1,145,427	98,861	124,108	-20.34%	78,658	25.69%	59	2,531
Equity Options	2,213,150	1,605,165	37.88%	2,480,227	-10.77%	16,683,178	12,830,304	30.03%	23,171,286	3,232,635	2,441,488	32.4%	3,458,571	-6.53%	100,451	891,827
Currency Options - USX	10	966	-98.97%	15	-33.33%	114	4,670	-97.56%	9,008	15	766	-98.04%	6	150%	1	26
Total Futures	4,088,976	3,941,119	3.75%	5,671,461	-27.9%	36,793,686	36,335,326	1.26%	60,656,540	1,804,571	1,798,259	0.35%	1,801,063	0.2%	1,007,098	8,889,319
Total Options	4,529,530	2,618,223	73%	3,707,567	22.17%	25,828,431	19,996,632	29.16%	35,610,963	6,440,737	4,198,982	53.39%	5,392,784	19.43%	102,976	921,501
Grand Total	8,618,506	6,559,342	31.39%	9,379,028	-8.11%	62,622,117	56,331,958	11.17%	96,267,503	8,245,308	5,997,241	37.49%	7,193,847	14.62%	1,110,074	9,810,820

	Average Daily Volume					Year-to-Date Volume			
	July 2018	July 2017	% CHG	June 2018	% CHG	2018	2017	% CHG	Total 2017
Short-Term Interest Rate Futures									
BAX	106,012	108,497	-2.29%	130,878	-19%	112,225	119,788	-6.31%	116,314
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	106,012	108,497	-2.29%	130,878	-19%	112,225	119,788	-6.31%	116,314
Short-Term Interest Rate Options - OBX	4,418	3,733	18.35%	5,566	-20.63%	3,614	3,447	4.85%	3,217
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	843	1,525	-44.72%	1,123	-24.93%	1,329	1,551	-14.31%	1,438
CGB	72,241	70,039	3.14%	90,472	-20.15%	105,724	100,751	4.94%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	73,085	71,564	2.13%	91,596	-20.21%	107,054	102,303	4.64%	97,609
Bond Options - OGB	7	0	N/A	5	40%	165	31	432.26%	46
Index Futures									
SXF	13,325	15,263	-12.70%	44,276	-69.90%	27,674	23,445	18.04%	24,578
SXM	192	349	-44.99%	307	-37.46%	276	398	-30.65%	389
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
BSF	109	0	N/A	338	-67.75%	208	0	N/A	0
EMF	0	0	N/A	0	N/A	0	0	N/A	0
SXK	0	0	N/A	42	-100%	20	0	N/A	6
SXU	0	0	N/A	0	N/A	0	0	N/A	0
Total	13,517	15,612	-13.42%	44,628	-69.71%	27,971	23,846	17.3%	24,975
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	219	1,199	-81.74%	1,586	-86.19%	438	768	-42.97%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	219	1,199	-81.74%	1,586	-86.19%	438	768	-42.97%	772
ETF Options	105,658	45,671	131.35%	51,284	106.03%	57,992	44,804	29.44%	45,699
Share Futures	2,098	1,380	52.03%	2,966	-29.27%	3,045	2,934	3.78%	4,581
Equity Options	105,388	80,258	31.31%	118,106	-10.77%	113,491	87,878	29.15%	92,685
Currency Options - USX	0	48	-100%	0	N/A	0	31	-100%	36
Total Futures	194,713	197,055	-1.19%	270,069	-27.9%	250,297	248,872	0.57%	242,626
Total Options	215,691	130,911	64.76%	176,550	22.17%	175,703	136,963	28.29%	142,443
Grand Total	410,405	327,967	25.14%	446,620	-8.11%	426,000	385,835	10.41%	385,070

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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