



# Statistics

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**August 2018**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume				Year-to-Date Volume				Month End Open Interest					Transactions		
	August 2018	August 2017	% CHG	July 2018	% CHG	2018	2017	% CHG	Total 2017	August 2018	August 2017	% CHG	July 2018	% CHG	August 2018	YTD 2018
<b>Short-Term Interest Rate Futures</b>																
BAX	2,066,268	1,661,178	24.39%	2,226,255	-7.19%	18,563,463	19,150,279	-3.06%	28,962,355	903,905	989,356	-8.64%	909,070	-0.57%	123,938	1,159,653
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>2,066,268</b>	<b>1,661,178</b>	<b>24.39%</b>	<b>2,226,255</b>	<b>-7.19%</b>	<b>18,563,463</b>	<b>19,150,279</b>	<b>-3.06%</b>	<b>28,962,355</b>	<b>903,905</b>	<b>989,356</b>	<b>-8.64%</b>	<b>909,070</b>	<b>-0.57%</b>	<b>123,938</b>	<b>1,159,653</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>139,541</b>	<b>25,575</b>	<b>445.62%</b>	<b>92,797</b>	<b>50.37%</b>	<b>670,889</b>	<b>528,982</b>	<b>26.83%</b>	<b>801,051</b>	<b>271,049</b>	<b>169,156</b>	<b>60.24%</b>	<b>209,180</b>	<b>29.58%</b>	<b>245</b>	<b>1,031</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	18,703	37,025	-49.49%	17,706	5.63%	214,120	263,504	-18.74%	358,078	3,933	4,950	-20.55%	4,135	-4.89%	848	9,539
CGB	3,375,965	2,763,653	22.16%	1,517,079	122.53%	18,917,525	17,473,441	8.26%	23,946,703	569,565	500,997	13.69%	519,590	9.62%	749,177	6,090,960
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>3,394,668</b>	<b>2,800,678</b>	<b>21.21%</b>	<b>1,534,785</b>	<b>121.18%</b>	<b>19,131,645</b>	<b>17,736,945</b>	<b>7.86%</b>	<b>24,304,781</b>	<b>573,498</b>	<b>505,947</b>	<b>13.35%</b>	<b>523,725</b>	<b>9.5%</b>	<b>750,025</b>	<b>6,100,499</b>
<b>Bond Options - OGB</b>	<b>10,992</b>	<b>4,043</b>	<b>171.88%</b>	<b>150</b>	<b>7,228%</b>	<b>35,352</b>	<b>8,642</b>	<b>309.07%</b>	<b>11,650</b>	<b>10,992</b>	<b>2,591</b>	<b>324.24%</b>	<b>13,958</b>	<b>-21.25%</b>	<b>7</b>	<b>38</b>
<b>Index Futures</b>																
SXF	399,003	341,038	17.00%	279,823	42.59%	4,467,137	3,764,091	18.68%	6,144,651	282,751	255,116	10.83%	270,751	4.43%	303,752	2,795,942
SXM	5,924	10,204	-41.94%	4,045	46.45%	46,556	68,452	-31.99%	97,432	387	1,641	-76.42%	1,030	-62.43%	942	9,247
SCF	0	10	-100%	3	-100%	51	155	-67.1%	164	0	5	-100%	0	N/A	0	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	1	0%	20	0	N/A	0	0	0	N/A	1	-100%	1	19
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	1	-100%	53	51	3.92%	51	1	0	N/A	1	0%	0	53
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	150	100	50%	2	7,400%	3,092	119	2,498.32%	1,679	1,282	100	1,182%	1,132	13.25%	2	13
SXU	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>405,078</b>	<b>351,352</b>	<b>15.29%</b>	<b>283,875</b>	<b>42.7%</b>	<b>4,516,909</b>	<b>3,832,868</b>	<b>17.85%</b>	<b>6,243,977</b>	<b>284,421</b>	<b>256,862</b>	<b>10.73%</b>	<b>272,915</b>	<b>4.22%</b>	<b>304,697</b>	<b>2,805,296</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXO	190	62,889	-99.7%	4,605	-95.87%	64,709	175,131	-63.05%	193,038	99,325	149,150	-33.41%	102,370	-2.98%	11	157
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>190</b>	<b>62,889</b>	<b>-99.7%</b>	<b>4,605</b>	<b>-95.87%</b>	<b>64,709</b>	<b>175,131</b>	<b>-63.05%</b>	<b>193,038</b>	<b>99,325</b>	<b>149,150</b>	<b>-33.41%</b>	<b>102,370</b>	<b>-2.98%</b>	<b>11</b>	<b>157</b>
<b>ETF Options</b>	<b>2,029,241</b>	<b>976,612</b>	<b>107.78%</b>	<b>2,218,818</b>	<b>-8.54%</b>	<b>10,554,153</b>	<b>7,518,022</b>	<b>40.39%</b>	<b>11,424,930</b>	<b>2,534,109</b>	<b>1,683,274</b>	<b>50.55%</b>	<b>2,882,579</b>	<b>-12.09%</b>	<b>3,613</b>	<b>32,298</b>
<b>Share Futures</b>	<b>18,008</b>	<b>174,157</b>	<b>-89.66%</b>	<b>44,061</b>	<b>-59.13%</b>	<b>465,691</b>	<b>602,599</b>	<b>-22.72%</b>	<b>1,145,427</b>	<b>89,996</b>	<b>252,076</b>	<b>-64.3%</b>	<b>98,861</b>	<b>-8.97%</b>	<b>510</b>	<b>3,041</b>
<b>Equity Options</b>	<b>2,604,878</b>	<b>1,678,008</b>	<b>55.24%</b>	<b>2,213,150</b>	<b>17.7%</b>	<b>19,288,056</b>	<b>14,508,312</b>	<b>32.95%</b>	<b>23,171,286</b>	<b>3,628,189</b>	<b>2,693,346</b>	<b>34.71%</b>	<b>3,232,635</b>	<b>12.24%</b>	<b>126,143</b>	<b>1,017,970</b>
<b>Currency Options - USX</b>	<b>0</b>	<b>1,087</b>	<b>-100%</b>	<b>10</b>	<b>-100%</b>	<b>114</b>	<b>5,757</b>	<b>-98.02%</b>	<b>9,008</b>	<b>15</b>	<b>838</b>	<b>-98.21%</b>	<b>15</b>	<b>0%</b>	<b>0</b>	<b>26</b>
Total Futures	5,884,022	4,987,365	17.98%	4,088,976	43.9%	42,677,708	41,322,691	3.28%	60,656,540	1,851,820	2,004,241	-7.61%	1,804,571	2.62%	1,179,170	10,068,489
Total Options	4,784,842	2,748,214	74.11%	4,529,530	5.64%	30,613,273	22,744,846	34.59%	35,610,963	6,543,679	4,698,355	39.28%	6,440,737	1.6%	130,019	1,051,520
<b>Grand Total</b>	<b>10,668,864</b>	<b>7,735,579</b>	<b>37.92%</b>	<b>8,618,506</b>	<b>23.79%</b>	<b>73,290,981</b>	<b>64,067,537</b>	<b>14.4%</b>	<b>96,267,503</b>	<b>8,395,499</b>	<b>6,702,596</b>	<b>25.26%</b>	<b>8,245,308</b>	<b>1.82%</b>	<b>1,309,189</b>	<b>11,120,009</b>

	Average Daily Volume					Year-to-Date Volume			
	August 2018	August 2017	% CHG	July 2018	% CHG	2018	2017	% CHG	Total 2017
<b>Short-Term Interest Rate Futures</b>									
BAX	93,921	75,508	24.39%	106,012	-11.41%	109,842	113,989	-3.64%	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
<b>Total</b>	<b>93,921</b>	<b>75,508</b>	<b>24.39%</b>	<b>106,012</b>	<b>-11.41%</b>	<b>109,842</b>	<b>113,989</b>	<b>-3.64%</b>	<b>116,314</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>6,342</b>	<b>1,162</b>	<b>445.78%</b>	<b>4,418</b>	<b>43.55%</b>	<b>3,969</b>	<b>3,148</b>	<b>26.08%</b>	<b>3,217</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	850	1,682	-49.47%	843	0.83%	1,266	1,568	-19.26%	1,438
CGB	153,452	125,620	22.16%	72,241	112.42%	111,938	104,008	7.62%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>154,303</b>	<b>127,303</b>	<b>21.21%</b>	<b>73,085</b>	<b>111.13%</b>	<b>113,205</b>	<b>105,577</b>	<b>7.23%</b>	<b>97,609</b>
<b>Bond Options - OGB</b>	<b>499</b>	<b>183</b>	<b>172.68%</b>	<b>7</b>	<b>7,028.57%</b>	<b>209</b>	<b>51</b>	<b>309.8%</b>	<b>46</b>
<b>Index Futures</b>									
SXF	18,137	15,501	17.00%	13,325	36.12%	26,433	22,405	17.98%	24,578
SXM	269	463	-41.9%	192	40.1%	275	407	-32.43%	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
EMF	0	0	N/A	0	N/A	0	0	N/A	0
SXK	6	4	50%	0	N/A	18	0	N/A	6
SXU	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>18,412</b>	<b>15,970</b>	<b>15.29%</b>	<b>13,517</b>	<b>36.21%</b>	<b>26,727</b>	<b>22,814</b>	<b>17.15%</b>	<b>24,975</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	8	2,858	-99.72%	219	-96.35%	382	1,042	-63.34%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>8</b>	<b>2,858</b>	<b>-99.72%</b>	<b>219</b>	<b>-96.35%</b>	<b>382</b>	<b>1,042</b>	<b>-63.34%</b>	<b>772</b>
<b>ETF Options</b>	<b>92,238</b>	<b>44,391</b>	<b>107.79%</b>	<b>105,658</b>	<b>-12.7%</b>	<b>62,450</b>	<b>44,750</b>	<b>39.55%</b>	<b>45,699</b>
<b>Share Futures</b>	<b>818</b>	<b>7,916</b>	<b>-89.67%</b>	<b>2,098</b>	<b>-61.01%</b>	<b>2,755</b>	<b>3,586</b>	<b>-23.17%</b>	<b>4,581</b>
<b>Equity Options</b>	<b>118,403</b>	<b>76,273</b>	<b>55.24%</b>	<b>105,388</b>	<b>12.35%</b>	<b>114,130</b>	<b>86,359</b>	<b>32.16%</b>	<b>92,685</b>
<b>Currency Options - USX</b>	<b>0</b>	<b>49</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>34</b>	<b>-100%</b>	<b>36</b>
Total Futures	267,455	226,698	17.98%	194,713	37.36%	252,530	245,968	2.67%	242,626
Total Options	217,492	124,918	74.11%	215,691	0.84%	181,143	135,385	33.8%	142,443
<b>Grand Total</b>	<b>484,948</b>	<b>351,617</b>	<b>37.92%</b>	<b>410,405</b>	<b>18.16%</b>	<b>433,674</b>	<b>381,354</b>	<b>13.72%</b>	<b>385,070</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  
SXO: S&P/TSX 60 Index Options  
EMF: FTSE Emerging Markets Index Futures  
SXX: S&P/TSX Composite Index Banks (Industry Group) Futures  
SXJ: S&P/TSX Composite Index Banks (Industry Group) Options  
SXU: S&P/TSX Capped Utilities Index Futures  
SXV: 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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