



Statistics

September 2018

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume				Year-to-Date Volume				Month End Open Interest					Transactions		
	September 2018	September 2017	% CHG	August 2018	% CHG	2018	2017	% CHG	Total 2017	September 2018	September 2017	% CHG	August 2018	% CHG	September 2018	YTD 2018
Short-Term Interest Rate Futures																
BAX	2,007,675	3,641,483	-44.87%	2,066,268	-2.84%	20,571,138	22,791,762	-9.74%	28,962,355	816,980	921,245	-11.32%	903,905	-9.62%	110,377	1,270,030
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	2,007,675	3,641,483	-44.87%	2,066,268	-2.84%	20,571,138	22,791,762	-9.74%	28,962,355	816,980	921,245	-11.32%	903,905	-9.62%	110,377	1,270,030
Short-Term Interest Rate Options - OBX	49,903	86,933	-42.6%	139,541	-64.24%	720,792	615,915	17.03%	801,051	183,586	177,702	3.31%	271,049	-32.27%	95	1,126
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	21,410	21,459	-0.23%	18,703	14.47%	235,530	284,963	-17.35%	358,078	3,229	5,232	-38.28%	3,933	-17.9%	806	10,345
CGB	1,547,031	1,286,309	20.27%	3,375,965	-54.18%	20,464,556	18,759,750	9.09%	23,946,703	612,280	557,665	9.79%	569,565	7.5%	621,374	6,712,334
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,568,441	1,307,768	19.93%	3,394,668	-53.8%	20,700,086	19,044,713	8.69%	24,304,781	615,509	562,897	9.35%	573,498	7.33%	622,180	6,722,679
Bond Options - OGB	1,029	0	N/A	10,992	-90.64%	36,381	8,642	320.98%	11,650	12,021	2,591	363.95%	10,992	9.36%	4	42
Index Futures																
SXF	934,998	847,955	10.27%	399,003	134.33%	5,402,135	4,612,046	17.13%	6,144,651	270,059	259,069	4.24%	282,751	-4.49%	378,649	3,174,591
SXM	7,748	8,036	-3.58%	5,924	30.79%	54,304	76,488	-29%	97,432	708	713	-0.7%	387	82.95%	1,235	10,482
SCF	0	5	-100%	0	N/A	51	160	-68.13%	164	0	0	N/A	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%	21	0	N/A	0	0	0	N/A	0	N/A	1	20
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXY	8	0	N/A	0	N/A	61	51	19.61%	51	0	0	N/A	1	-100%	8	61
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	0	720	-100%	150	-100%	3,092	839	268.53%	1,679	0	420	-100%	1,282	-100%	0	13
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	942,755	856,716	10.04%	405,078	132.73%	5,459,664	4,689,584	16.42%	6,243,977	270,767	260,202	4.06%	284,421	-4.8%	379,893	3,185,189
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	24,702	5,421	355.67%	190	12,901.05%	89,411	180,552	-50.48%	193,038	116,567	113,249	2.93%	99,325	17.36%	42	199
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	24,702	5,421	355.67%	190	12,901.05%	89,411	180,552	-50.48%	193,038	116,567	113,249	2.93%	99,325	17.36%	42	199
ETF Options	790,964	1,761,792	-55.11%	2,029,241	-61.02%	11,345,117	9,279,814	22.26%	11,424,930	1,324,559	1,585,300	-16.45%	2,534,109	-47.73%	4,087	36,385
Share Futures	95,839	149,847	-36.04%	18,008	432.2%	561,530	752,446	-25.37%	1,145,427	116,586	174,272	-33.1%	89,996	29.55%	193	3,234
Equity Options	2,296,498	1,743,046	31.75%	2,604,878	-11.84%	21,584,554	16,251,358	32.82%	23,171,286	3,579,073	2,938,423	21.8%	3,628,189	-1.35%	130,559	1,148,529
Currency Options - USX	14	1,933	-99.28%	0	N/A	128	7,690	-98.34%	9,008	0	586	-100%	15	-100%	3	29
Total Futures	4,614,710	5,955,814	-22.52%	5,884,022	-21.57%	47,292,418	47,278,505	0.03%	60,656,540	1,819,842	1,918,616	-5.15%	1,851,820	-1.73%	1,112,643	11,181,132
Total Options	3,163,110	3,599,125	-12.11%	4,784,842	-33.89%	33,776,383	26,343,971	28.21%	35,610,963	5,215,806	4,817,851	8.26%	6,543,679	-20.29%	134,790	1,186,310
Grand Total	7,777,820	9,554,939	-18.6%	10,668,864	-27.1%	81,068,801	73,622,476	10.11%	96,267,503	7,035,648	6,736,467	4.44%	8,395,499	-16.2%	1,247,433	12,367,442

	Average Daily Volume					Year-to-Date Volume			
	September 2018	September 2017	% CHG	August 2018	% CHG	2018	2017	% CHG	Total 2017
Short-Term Interest Rate									
Futures									
BAX	105,667	182,074	-41.97%	93,921	12.51%	109,420	121,232	-9.74%	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	105,667	182,074	-41.97%	93,921	12.51%	109,420	121,232	-9.74%	116,314
Short-Term Interest Rate Options - OBX	2,626	4,346	-39.58%	6,342	-58.59%	3,834	3,276	17.03%	3,217
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,126	1,072	5.04%	850	32.47%	1,252	1,515	-17.36%	1,438
CGB	81,422	64,315	26.6%	153,452	-46.94%	108,854	99,785	9.09%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	82,549	65,388	26.25%	154,303	-46.5%	110,106	101,301	8.69%	97,609
Bond Options - OGB	54	0	N/A	499	-89.18%	193	45	328.89%	46
Index Futures									
SXF	49,209	42,397	16.07%	18136	171.33%	28,897	24,532	17.79%	24,578
SXM	407	401	1.5%	269	51.3%	288	406	-29.06%	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	0	36	-100%	6	-100%	16	4	300%	6
SXU	0	0	N/A	0	N/A	0	0	N/A	0
Total	49,618	42,835	15.84%	18,412	169.49%	29,040	24,944	16.42%	24,975
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	1,300	271	379.71%	8	16,150%	475	960	-50.52%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	1,300	271	379.71%	8	16,150%	475	960	-50.52%	772
ETF Options	41,629	88,089	-52.74%	92,238	-54.87%	60,346	49,360	22.26%	45,699
Share Futures	5,044	7,492	-32.68%	818	516.63%	2,986	4,002	-25.39%	4,581
Equity Options	120,868	87,152	38.69%	118,403	2.08%	114,811	86,443	32.82%	92,685
Currency Options - USX	0	96	-100%	0	N/A	0	40	-100%	36
Total Futures	242,879	297,790	-18.44%	267,455	-9.19%	251,555	251,481	0.03%	242,626
Total Options	166,479	179,956	-7.49%	217,492	-23.46%	179,661	140,127	28.21%	142,443
Grand Total	409,358	477,746	-14.32%	484,948	-15.59%	431,217	391,608	10.11%	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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