



Statistics

February 2017

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	February 2017	February 2016	% CHG	January 2017	% CHG	2017	2016	% CHG	Total 2016	February 2017	February 2016	% CHG	January 2017	% CHG	February 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	1,527,907	2,150,764	-28.96%	2,252,591	-32.17%	3,780,498	4,672,765	-19.1%	26,316,537	912,225	882,213	3.4%	954,308	-4.41%	101,719	244,453
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	1,527,907	2,150,764	-28.96%	2,252,591	-32.17%	3,780,498	4,672,765	-19.1%	26,316,537	912,225	882,213	3.4%	954,308	-4.41%	101,719	244,453
Short-Term Interest Rate Options - OBX	18,750	83,441	-77.53%	74,697	-74.9%	93,447	124,313	-24.83%	683,247	313,410	111,179	181.9%	305,576	2.56%	30	133
Bond Futures																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
CGF	45,442	15,190	199.16%	32,465	39.97%	77,907	21,043	270.23%	116,799	10,146	3,771	169.05%	10,147	-0.01%	1,226	2,234
CGB	2,864,220	2,542,177	12.67%	1,528,557	87.38%	4,392,777	3,962,606	10.86%	20,968,281	441,557	422,960	4.4%	439,524	0.46%	745,463	1,444,926
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	2,909,662	2,557,367	13.78%	1,561,022	86.4%	4,470,684	3,983,649	12.23%	21,085,080	451,703	426,731	5.85%	449,671	0.45%	746,689	1,447,160
Bond Options - OGB	1,310	1,651	-20.65%	99	1,223.23%	1,409	1,651	-14.66%	4,553	1,310	1,651	-20.65%	1,675	-21.79%	2	3
Index Futures																
SXF	294,044	397,744	-26.07%	278,462	5.6%	572,506	880,628	-34.99%	6,090,257	258,973	210,407	23.08%	238,569	8.55%	223,466	451,436
SXM	6,880	1,761	290.69%	6,021	14.27%	12,901	3,397	279.78%	19,930	1,160	505	129.7%	1,582	-26.68%	1,514	2,859
SCF	31	36	-13.89%	3	933.33%	34	41	-17.07%	143	2	20	-90%	1	100%	7	8
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXY	0	0	N/A	0	N/A	0	0	N/A	66	0	0	0	N/A	0	0	
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXK	0	0	N/A	0	N/A	0	704	-100%	2,754	0	2,341	-100%	0	N/A	0	0
SXU	0	0	N/A	0	N/A	0	18	-100%	1,034	0	1,643	-100%	0	N/A	0	0
Total	300,955	399,541	-24.68%	284,486	5.79%	585,441	884,788	-33.83%	6,114,184	260,135	214,916	21.04%	240,152	8.32%	224,987	454,303
Index Options																
SXJ	0	0	N/A	0	N/A	0	0	N/A	4	0	0	0	N/A	0	0	
SXO	2,385	85,631	-97.22%	12,470	-80.87%	14,855	232,329	-93.61%	671,462	40,328	161,450	-75.02%	43,453	-7.19%	12	67
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	2,385	85,631	-97.22%	12,470	-80.87%	14,855	232,329	-93.61%	671,466	40,328	161,450	-75.02%	43,453	-7.19%	12	67
ETF Options	664,733	877,227	-24.22%	840,244	-20.89%	1,504,977	2,229,182	-32.49%	11,724,768	1,644,596	1,382,428	18.96%	1,717,458	-4.24%	3,373	7,569
Share Futures	42,971	0	N/A	100,613	-57.29%	143,584	0	N/A	608	31,742	0	N/A	99,049	-67.95%	304	669
Equity Options	1,945,139	2,309,114	-15.76%	2,013,145	-3.38%	3,958,284	4,320,936	-8.39%	25,302,965	2,554,559	2,844,764	-10.2%	2,307,916	10.69%	82,203	179,010
Currency Options - USX	410	6,125	-93.31%	610	-32.79%	1,020	6,968	-85.36%	19,006	341	3,385	-89.93%	355	-3.94%	50	112
Total Futures	4,781,495	5,107,672	-6.39%	4,198,712	13.88%	8,980,207	9,541,202	-5.88%	53,516,409	1,655,805	1,523,860	8.66%	1,743,180	-5.01%	1,073,699	2,146,585
Total Options	2,632,727	3,363,189	-21.72%	2,941,265	-10.49%	5,573,992	6,915,379	-19.4%	38,406,005	4,554,544	4,504,857	1.1%	4,376,433	4.07%	85,670	186,894
Grand Total	7,414,222	8,470,861	-12.47%	7,139,977	3.84%	14,554,199	16,456,581	-11.56%	91,922,414	6,210,349	6,028,717	3.01%	6,119,613	1.48%	1,159,369	2,333,479

	Average Daily Volume					Year-to-Date Volume			
	February 2017	February 2016	% CHG	January 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate									
Futures									
BAX	80,416	107,538	-25.22%	107,266	-25.03%	94,512	116,819	-19.1%	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	80,416	107,538	-25.22%	107,266	-25.03%	94,512	116,819	-19.1%	105,266
Short-Term Interest Rate									
Options - OBX	986	4,172	-76.37%	3,557	-72.28%	2,336	3,107	-24.82%	2,732
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	2,391	759	215.02%	1,545	54.76%	1,947	526	270.15%	467
CGB	150,748	127,108	18.6%	72,788	107.11%	109,819	99,065	10.86%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	153,140	127,868	19.76%	74,334	106.02%	111,767	99,591	12.23%	84,340
Bond Options - OGB	68	82	-17.07%	4	1,600%	35	41	-14.63%	18
Index Futures									
SXF	15,476	19,887	-22.18%	13,260	16.71%	14,312	22,015	-34.99%	24,263
SXM	362	88	311.36%	286	26.57%	322	84	283.33%	79
SCF	1	1	0%	0	N/A	0	1	-100%	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	0	N/A	0	17	-100%	10
SXU	0	0	N/A	0	N/A	0	0	N/A	4
Total	15,839	19,977	-20.71%	13,546	16.93%	14,636	22,119	-33.83%	24,359
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	125	4,281	-97.08%	593	-78.92%	371	5,808	-93.61%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	125	4,281	-97.08%	593	-78.92%	371	5,808	-93.61%	2,675
ETF Options	34,985	43,861	-20.24%	40,011	-12.56%	37,624	55,729	-32.49%	46,712
Share Futures	2,261	0	N/A	4,791	-52.81%	3,589	0	N/A	32
Equity Options	102,375	115,455	-11.33%	95,864	6.79%	98,957	108,023	-8.39%	100,808
Currency Options - USX	21	306	-93.14%	29	-27.59%	25	174	-85.63%	75
Total Futures	251,657	255,383	-1.46%	199,938	25.87%	224,505	238,530	-5.88%	213,212
Total Options	138,564	168,159	-17.6%	140,060	-1.07%	139,349	172,884	-19.4%	153,011
Grand Total	390,222	423,543	-7.87%	339,998	14.77%	363,854	411,414	-11.56%	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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