



Statistics

April 2017

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	April 2017	April 2016	% CHG	March 2017	% CHG	2017	2016	% CHG	Total 2016	April 2017	April 2016	% CHG	March 2017	% CHG	April 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	1,925,926	2,178,883	-11.61%	2,709,006	-28.91%	8,415,430	9,128,321	-7.81%	26,316,537	771,871	777,809	-0.76%	810,154	-4.73%	119,051	529,721
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	1,925,926	2,178,883	-11.61%	2,709,006	-28.91%	8,415,430	9,128,321	-7.81%	26,316,537	771,871	777,809	-0.76%	810,154	-4.73%	119,051	529,721
Short-Term Interest Rate Options - OBX	37,707	16,170	133.19%	45,265	-16.7%	176,419	180,977	-2.52%	683,247	249,662	87,637	184.88%	251,665	-0.8%	74	281
Bond Futures																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
CGF	24,964	2,087	1,096.17%	30,969	-19.39%	133,840	26,505	404.96%	116,799	5,303	4,174	27.05%	4,673	13.48%	824	3,994
CGB	1,606,305	1,475,954	8.83%	1,763,202	-8.9%	7,762,284	6,845,196	13.4%	20,968,281	459,506	451,807	1.7%	465,374	-1.26%	658,191	2,861,623
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	1,631,269	1,478,041	10.37%	1,794,171	-9.08%	7,896,124	6,871,701	14.91%	21,085,080	464,809	455,981	1.94%	470,047	-1.11%	659,015	2,865,617
Bond Options - OGB	37	1	3,600%	954	-96.12%	2,400	1,653	45.19%	4,553	2,301	1,652	39.29%	2,264	1.63%	1	6
Index Futures																
SXF	314,952	273,519	15.15%	909,861	-65.39%	1,797,319	1,954,058	-8.02%	6,090,257	243,815	216,212	12.77%	238,782	2.11%	255,990	1,076,173
SXM	5,871	1,646	256.68%	7,694	-23.69%	26,466	7,235	265.81%	19,930	580	648	-10.49%	307	88.93%	1,391	6,185
SCF	36	5	620%	5	620%	75	83	-9.64%	143	1	1	0%	1	0%	14	27
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	51	-100%	51	0	N/A	66	45	0	N/A	45	0%	0	15
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXK	15	0	N/A	4	275%	19	2,004	-99.05%	2,754	19	2,340	-99.19%	4	375%	6	7
SXU	0	0	N/A	0	N/A	0	24	-100%	1,034	0	1,631	-100%	0	N/A	0	0
Total	320,874	275,170	16.61%	917,615	-65.03%	1,823,930	1,963,404	-7.1%	6,114,184	244,460	220,832	10.7%	239,139	2.23%	257,401	1,082,407
Index Options																
SXJ	0	0	N/A	0	N/A	0	0	N/A	4	0	0	N/A	0	N/A	0	0
SXO	28,010	29,456	-4.91%	3,658	665.72%	46,523	342,818	-86.43%	671,462	56,390	124,610	-54.75%	28,728	96.29%	103	222
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	28,010	29,456	-4.91%	3,658	665.72%	46,523	342,818	-86.43%	671,466	56,390	124,610	-54.75%	28,728	96.29%	103	222
ETF Options	719,602	836,446	-13.97%	1,618,049	-55.53%	3,842,628	3,821,122	0.56%	11,724,768	1,107,497	1,314,387	-15.74%	1,547,138	-28.42%	3,261	15,032
Share Futures	77,198	0	N/A	9,553	708.1%	230,335	0	N/A	608	47,289	0	N/A	28,662	64.99%	1,255	2,319
Equity Options	1,588,944	2,386,155	-33.41%	2,026,581	-21.6%	7,573,809	9,152,839	-17.25%	25,302,965	2,410,135	3,082,559	-21.81%	2,754,681	-12.51%	81,009	353,585
Currency Options - USX	442	2,677	-83.49%	1,053	-58.03%	2,515	14,465	-82.61%	19,006	615	3,017	-79.62%	736	-16.44%	43	211
Total Futures	3,955,267	3,932,094	0.59%	5,430,345	-27.16%	18,365,819	17,963,426	2.24%	53,516,409	1,528,429	1,454,622	5.07%	1,548,002	-1.26%	1,036,722	4,480,064
Total Options	2,374,742	3,270,905	-27.4%	3,695,560	-35.74%	11,644,294	13,513,874	-13.84%	38,406,005	3,826,600	4,613,862	-17.06%	4,585,212	-16.55%	84,491	369,337
Grand Total	6,330,009	7,202,999	-12.12%	9,125,905	-30.64%	30,010,113	31,477,300	-4.66%	91,922,414	5,355,029	6,068,484	-11.76%	6,133,214	-12.69%	1,121,213	4,849,401

	Average Daily Volume					Year-to-Date Volume			
	April 2017	April 2016	% CHG	March 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate									
Futures									
BAX	101,364	103,756	-2.31%	117,782	-13.94%	102,627	109,979	-6.69%	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	101,364	103,756	-2.31%	117,782	-13.94%	102,627	109,979	-6.69%	105,266
Short-Term Interest Rate									
Options - OBX	1,984	770	157.66%	1,968	0.81%	2,151	2,180	-1.33%	2,732
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,313	99	1,226.26%	1,346	-2.45%	1,632	319	411.6%	467
CGB	84,542	70,283	20.29%	76,660	10.28%	94,662	82,472	14.78%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	85,856	70,382	21.99%	78,007	10.06%	96,294	82,791	16.31%	84,340
Bond Options - OGB	1	0	N/A	41	-97.56%	29	19	52.63%	18
Index Futures									
SXF	16,576	13,024	27.27%	39,559	-58.1%	21,918	23,542	-6.9%	24,263
SXM	309	78	296.15%	334	-7.49%	322	87	270.12%	79
SCF	1	0	N/A	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	2	-100%	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	24	-100%	10
SXU	0	0	N/A	0	N/A	0	0	N/A	4
Total	16,888	13,103	28.89%	39,896	-57.67%	22,243	23,655	-5.97%	24,359
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	1,474	1,402	5.14%	159	827.04%	567	4,130	-86.27%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	1,474	1,402	5.14%	159	827.04%	567	4,130	-86.27%	2,675
ETF Options	37,873	39,830	-4.91%	70,349	-46.16%	46,861	46,037	1.79%	46,712
Share Futures	4,063	0	N/A	415	879.04%	2,808	0	N/A	32
Equity Options	83,628	113,626	-26.4%	88,112	-5.09%	92,363	110,275	-16.24%	100,808
Currency Options - USX	23	127	-81.89%	45	-48.89%	30	174	-82.76%	75
Total Futures	208,171	187,242	11.18%	236,101	-11.83%	223,973	216,426	3.49%	213,212
Total Options	124,986	155,757	-19.76%	160,676	-22.21%	142,003	162,817	-12.78%	153,011
Grand Total	333,158	342,999	-2.87%	396,778	-16.03%	365,976	379,244	-3.5%	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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