



Statistics

May 2017

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	May 2017	May 2016	% CHG	April 2017	% CHG	2017	2016	% CHG	Total 2016	May 2017	May 2016	% CHG	April 2017	% CHG	May 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	2,417,170	2,006,960	20.44%	1,925,926	25.51%	10,832,600	11,135,281	-2.72%	26,316,537	826,660	797,152	3.7%	771,871	7.1%	135,391	665,112
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	2,417,170	2,006,960	20.44%	1,925,926	25.51%	10,832,600	11,135,281	-2.72%	26,316,537	826,660	797,152	3.7%	771,871	7.1%	135,391	665,112
Short-Term Interest Rate Options - OBX	122,035	37,150	228.49%	37,707	223.64%	298,454	218,127	36.83%	683,247	195,490	111,087	75.98%	249,662	-21.7%	113	394
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	35,282	12,044	192.94%	24,964	41.33%	169,122	38,549	338.72%	116,799	5,148	3,426	50.26%	5,303	-2.92%	1,403	5,397
CGB	3,414,787	2,386,773	43.07%	1,606,305	112.59%	11,177,071	9,231,969	21.07%	20,968,281	552,326	413,087	33.71%	459,506	20.2%	896,044	3,757,667
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	3,450,069	2,398,817	43.82%	1,631,269	111.5%	11,346,193	9,270,518	22.39%	21,085,080	557,474	416,513	33.84%	464,809	19.94%	897,447	3,763,064
Bond Options - OGB	2,199	888	147.64%	37	5,843.24%	4,599	2,541	80.99%	4,553	2,199	888	147.64%	2,301	-4.43%	3	9
Index Futures																
SXF	398,850	340,717	17.06%	314,952	26.64%	2,196,169	2,294,775	-4.3%	6,090,257	253,298	249,673	1.45%	243,815	3.89%	275,290	1,351,463
SXM	10,017	1,501	567.36%	5,871	70.62%	36,483	8,736	317.62%	19,930	768	441	74.15%	580	32.41%	1,724	7,909
SCF	55	3	1,733.33%	36	52.78%	130	86	51.16%	143	9	0	N/A	1	800%	28	55
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
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	0	N/A	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	N/A	0	N/A	0	0
SXX	0	0	N/A	15	-100%	19	2,004	-99.05%	2,754	19	2,340	-99.19%	19	0%	0	7
SXU	0	0	N/A	0	N/A	0	24	-100%	1,034	0	1,631	-100%	0	N/A	0	0
Total	408,922	342,221	19.49%	320,874	27.44%	2,232,852	2,305,625	-3.16%	6,114,184	254,139	254,085	0.02%	244,460	3.96%	277,042	1,359,449
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	37,850	46,816	-19.15%	28,010	35.13%	84,373	389,634	-78.35%	671,462	93,129	120,740	-22.87%	56,390	65.15%	59	281
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	37,850	46,816	-19.15%	28,010	35.13%	84,373	389,634	-78.35%	671,466	93,129	120,740	-22.87%	56,390	65.15%	59	281
ETF Options	981,508	570,005	72.19%	719,602	36.4%	4,824,136	4,391,127	9.86%	11,724,768	1,203,235	1,168,596	2.96%	1,107,497	8.65%	3,774	18,806
Share Futures	70,582	0	N/A	77,198	-8.57%	300,917	0	N/A	608	96,620	0	N/A	47,289	104.32%	2,304	4,623
Equity Options	1,913,897	1,856,421	3.1%	1,588,944	20.45%	9,487,706	11,009,260	-13.82%	25,302,965	2,580,883	2,937,620	-12.14%	2,410,135	7.09%	88,068	441,653
Currency Options - USX	431	1,549	-72.18%	442	-2.49%	2,946	16,014	-81.6%	19,006	633	1,635	-61.28%	615	2.93%	28	239
Total Futures	6,346,743	4,747,998	33.67%	3,955,267	60.46%	24,712,562	22,711,424	8.81%	53,516,409	1,734,893	1,467,750	18.2%	1,528,429	13.51%	1,312,184	5,792,248
Total Options	3,057,920	2,512,829	21.69%	2,374,742	28.77%	14,702,214	16,026,703	-8.26%	38,406,005	4,078,703	4,340,566	-6.03%	3,826,600	6.59%	92,045	461,382
Grand Total	9,404,663	7,260,827	29.53%	6,330,009	48.57%	39,414,776	38,738,127	1.75%	91,922,414	5,813,596	5,808,316	0.09%	5,355,029	8.56%	1,404,229	6,253,630

	Average Daily Volume					Year-to-Date Volume			
	May 2017	May 2016	% CHG	April 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate									
Futures									
BAX	109,871	95,569	14.97%	101,364	8.39%	104,159	107,070	-2.72%	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	109,871	95,569	14.97%	101,364	8.39%	104,159	107,070	-2.72%	105,266
Short-Term Interest Rate Options - OBX	5,547	1,769	213.57%	1,984	179.59%	2,869	2,097	36.81%	2,732
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,603	573	179.76%	1,313	22.09%	1,626	370	339.46%	467
CGB	155,217	113,655	36.57%	84,542	83.6%	107,471	88,768	21.07%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	156,821	114,229	37.29%	85,856	82.66%	109,098	89,139	22.39%	84,340
Bond Options - OGB	99	42	135.71%	1	9,800%	44	24	83.33%	18
Index Futures									
SXF	18,129	16,224	11.74%	16,576	9.37%	21,117	22,065	-4.3%	24,263
SXM	455	71	540.85%	309	47.25%	350	84	316.67%	79
SCF	2	0	N/A	1	100%	1	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	0	N/A	0	N/A	0	19	-100%	10
SXU	0	0	N/A	0	N/A	0	0	N/A	4
Total	18,587	16,296	14.06%	16,888	10.06%	21,469	22,169	-3.16%	24,359
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	1,720	2,229	-22.84%	1,474	16.69%	811	3,746	-78.35%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	1,720	2,229	-22.84%	1,474	16.69%	811	3,746	-78.35%	2,675
ETF Options	44,614	27,143	64.37%	37,873	17.8%	46,385	42,222	9.86%	46,712
Share Futures	3,208	0	N/A	4,063	-21.04%	2,893	0	N/A	32
Equity Options	86,995	88,401	-1.59%	83,628	4.03%	91,227	105,858	-13.82%	100,808
Currency Options - USX	19	73	-73.97%	23	-17.39%	28	153	-81.7%	75
Total Futures	288,488	226,095	27.6%	208,171	38.58%	237,620	218,379	8.81%	213,212
Total Options	138,996	119,658	16.16%	124,986	11.21%	141,367	154,102	-8.26%	153,011
Grand Total	427,484	345,753	23.64%	333,158	28.31%	378,988	372,481	1.75%	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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