



Statistics

September 2017

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	September 2017	September 2016	% CHG	August 2017	% CHG	2017	2016	% CHG	Total 2016	September 2017	September 2016	% CHG	August 2017	% CHG	September 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	3,641,483	2,138,894	70.25%	1,661,178	119.21%	22,791,762	19,025,669	19.8%	26,316,537	921,245	710,269	29.7%	989,356	-6.88%	241,695	1,451,399
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
OJS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	3,641,483	2,138,894	70.25%	1,661,178	119.21%	22,791,762	19,025,669	19.8%	26,316,537	921,245	710,269	29.7%	989,356	-6.88%	241,695	1,451,399
Short-Term Interest Rate Options - OBX	86,933	15,500	460.86%	25,575	239.91%	615,915	298,246	106.51%	683,247	177,702	31,390	466.11%	169,156	5.05%	134	900
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	21,459	4,497	377.19%	37,025	-42.04%	284,963	66,217	330.35%	116,799	5,232	2,931	78.51%	4,950	5.7%	1,207	11,225
CGB	1,286,309	1,440,006	-10.67%	2,763,653	-53.46%	18,759,750	15,258,587	22.95%	20,968,281	557,665	419,308	33%	500,997	11.31%	564,154	6,379,784
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,307,768	1,444,503	-9.47%	2,800,678	-53.31%	19,044,713	15,324,804	24.27%	21,085,080	562,897	422,239	33.31%	505,947	11.26%	565,361	6,391,009
Bond Options - OGB	0	0	N/A	4,043	-100%	8,642	2,977	190.29%	4,553	2,591	364	611.81%	2,591	0%	0	13
Index Futures																
SXF	847,955	908,029	-6.62%	341,038	148.64%	4,612,046	4,563,024	1.07%	6,090,257	259,069	246,644	5.04%	255,116	1.55%	329,842	2,570,465
SXM	8,036	2,180	268.62%	10,204	-21.25%	76,488	14,569	425.01%	19,930	713	388	83.76%	1,641	-56.55%	1,428	14,569
SCF	5	7	-28.57%	10	-50%	160	117	36.75%	143	0	1	-100%	5	-100%	3	76
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	66	-22.73%	66	0	0	N/A	0	N/A	0	15
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	720	0	N/A	100	620%	839	2,746	-69.45%	2,754	420	0	N/A	100	320%	6	14
SXU	0	0	N/A	0	N/A	0	1,024	-100%	1,034	0	0	N/A	0	N/A	0	0
Total	856,716	910,216	-5.88%	351,352	143.83%	4,689,584	4,581,546	2.36%	6,114,184	260,202	247,033	5.33%	256,862	1.3%	331,279	2,585,139
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	5,421	40,185	-86.51%	62,889	-91.38%	180,552	565,085	-68.05%	671,462	113,249	122,497	-7.55%	149,150	-24.07%	17	418
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	5,421	40,185	-86.51%	62,889	-91.38%	180,552	565,085	-68.05%	671,466	113,249	122,497	-7.55%	149,150	-24.07%	17	418
ETF Options	1,760,900	931,399	89.06%	975,081	80.59%	9,276,107	8,082,034	14.77%	11,724,768	1,584,501	1,201,606	31.87%	1,682,270	-5.81%	3,920	32,608
FutureEquity	149,847	0	N/A	174,157	-13.96%	752,446	0	N/A	608	174,272	0	N/A	252,076	-30.87%	2,420	11,166
Equity Options	1,743,938	1,946,892	-10.43%	1,679,539	3.83%	16,255,065	19,171,747	-15.21%	25,302,965	2,939,305	3,241,189	-9.31%	2,694,433	9.09%	88,146	759,351
Currency Options - USX	1,933	438	341.32%	1,087	77.83%	7,690	17,660	-56.46%	19,006	586	2,004	-70.76%	838	-30.07%	35	408
Total Futures	5,955,814	4,493,613	32.54%	4,987,365	19.42%	47,278,505	38,932,019	21.44%	53,516,409	1,918,616	1,379,541	39.08%	2,004,241	-4.27%	1,140,755	10,438,713
Total Options	3,599,125	2,934,414	22.65%	2,748,214	30.96%	26,343,971	28,137,749	-6.38%	38,406,005	4,817,934	4,599,050	4.76%	4,698,438	2.54%	92,252	793,698
Grand Total	9,554,939	7,428,027	28.63%	7,735,579	23.52%	73,622,476	67,069,768	9.77%	91,922,414	6,736,550	5,978,591	12.68%	6,702,679	0.51%	1,233,007	11,232,411

	Average Daily Volume					Year-to-Date Volume			
	September 2017	September 2016	% CHG	August 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate									
Futures									
BAX	182,074	101,852	78.76%	75,508	141.13%	121,232	100,664	20.43%	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	182,074	101,852	78.76%	75,508	141.13%	121,232	100,664	20.43%	105,266
Short-Term Interest Rate Options - OBX	4,346	738	488.89%	1,162	274.01%	3,276	1,578	107.61%	2,732
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,072	214	400.94%	1,682	-36.27%	1,515	350	332.86%	467
CGB	64,315	68,571	-6.21%	125,620	-48.8%	99,785	80,733	23.6%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	65,388	68,785	-4.94%	127,303	-48.64%	101,301	81,083	24.94%	84,340
Bond Options - OGB	0	0	N/A	183	-100%	45	15	200%	18
Index Futures									
SXF	42,397	43,239	-1.95%	15,501	173.51%	24,532	24,142	1.62%	24,263
SXM	401	103	289.32%	463	-13.39%	406	77	427.27%	79
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	36	0	N/A	4	800%	4	14	-71.43%	10
SXU	0	0	N/A	0	N/A	0	5	-100%	4
Total	42,835	43,343	-1.17%	15,970	168.22%	24,944	24,240	2.9%	24,359
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	271	1,913	-85.83%	2,858	-90.52%	960	2,989	-67.88%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	271	1,913	-85.83%	2,858	-90.52%	960	2,989	-67.88%	2,675
ETF Options	88,045	44,352	98.51%	44,321	98.65%	49,340	42,762	15.38%	46,712
FutureEquity	7,492	0	N/A	7,916	-5.36%	4,002	0	N/A	32
Equity Options	87,196	92,709	-5.95%	76,342	14.22%	86,463	101,437	-14.76%	100,808
Currency Options - USX	96	20	380%	49	95.92%	40	93	-56.99%	75
Total Futures	297,790	213,981	39.17%	226,698	31.36%	251,481	205,989	22.09%	213,212
Total Options	179,956	139,734	28.79%	124,918	44.06%	140,127	148,876	-5.88%	153,011
Grand Total	477,746	353,715	35.07%	351,617	35.87%	391,608	354,866	10.35%	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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