



Statistics

May 2018

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume				Year-to-Date Volume				Month End Open Interest					Transactions		
	May 2018	May 2017	% CHG	April 2018	% CHG	2018	2017	% CHG	Total 2017	May 2018	May 2017	% CHG	April 2018	% CHG	May 2018	YTD 2018
Short-Term Interest Rate Futures																
BAX	2,768,495	2,417,170	14.54%	1,895,222	46.08%	11,522,494	10,832,600	6.37%	28,962,355	1,083,596	826,660	31.08%	856,059	26.58%	158,670	741,186
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	2,768,495	2,417,170	14.54%	1,895,222	46.08%	11,522,494	10,832,600	6.37%	28,962,355	1,083,596	826,660	31.08%	856,059	26.58%	158,670	741,186
Short-Term Interest Rate Options - OBX	99,837	122,035	-18.19%	78,213	27.65%	321,645	298,454	7.77%	801,051	199,436	195,490	2.02%	138,734	43.75%	122	483
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	26,312	35,282	-25.42%	28,624	-8.08%	154,114	169,122	-8.87%	358,078	3,722	5,148	-27.7%	3,775	-1.4%	1,182	6,304
CGB	3,955,649	3,414,787	15.84%	1,589,409	148.88%	12,124,558	11,177,071	8.48%	23,946,703	660,649	552,326	19.61%	620,222	6.52%	1,050,019	3,887,299
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	3,981,961	3,450,069	15.42%	1,618,033	146.1%	12,278,672	11,346,193	8.22%	24,304,781	664,371	557,474	19.18%	623,997	6.47%	1,051,201	3,893,603
Bond Options - OGB	15,302	2,199	595.86%	952	1,507.35%	24,099	4,599	424.01%	11,650	13,697	2,199	522.87%	7,428	84.4%	9	29
Index Futures																
SXF	416,343	398,850	4.39%	360,451	15.51%	2,858,512	2,196,169	30.16%	6,144,651	288,919	253,298	14.06%	290,612	-0.58%	311,606	1,885,438
SXM	5,719	10,017	-42.91%	4,042	41.49%	30,123	36,483	-17.43%	97,432	1,177	768	53.26%	379	210.55%	1,083	5,974
SCF	10	55	-81.82%	0	N/A	45	130	-65.39%	164	10	9	11.11%	0	N/A	10	16
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	2	-100%	3	0	N/A	0	3	0	N/A	3	0%	0	3
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXY	29	0	N/A	1	2,800%	33	51	-35.29%	51	27	45	-40%	2	1,250%	29	33
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	0	0	N/A	680	-100%	2,040	19,636.84%	1,679	1,679	1,360	19	7,057.9%	1,360	0%	0	5
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	422,101	408,922	3.22%	365,176	15.59%	2,890,756	2,232,852	29.47%	6,243,977	291,496	254,139	14.7%	292,356	-0.29%	312,728	1,891,469
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	9,150	37,850	-75.83%	3,103	194.88%	26,589	84,373	-68.49%	193,038	111,360	93,129	19.58%	103,210	7.9%	7	62
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	9,150	37,850	-75.83%	3,103	194.88%	26,589	84,373	-68.49%	193,038	111,360	93,129	19.58%	103,210	7.9%	7	62
ETF Options	1,023,296	982,483	4.15%	1,032,174	-0.86%	5,229,111	4,825,111	8.37%	11,424,930	1,753,126	1,203,535	45.67%	1,760,503	-0.42%	2,983	22,936
Share Futures	80,738	70,582	14.39%	36,253	122.71%	341,327	300,917	13.43%	1,145,427	142,323	96,620	47.3%	108,971	30.61%	260	2,197
Equity Options	2,320,178	1,912,922	21.29%	2,335,177	-0.64%	11,989,801	9,486,731	26.39%	23,171,286	3,026,919	2,583,717	17.15%	2,935,736	3.11%	107,598	677,095
Currency Options - USX	0	431	-100%	2	-100%	89	2,946	-96.98%	9,008	113	633	-82.15%	113	0%	0	21
Total Futures	7,253,295	6,346,743	14.28%	3,914,684	85.28%	27,033,249	24,712,562	9.39%	60,656,540	2,181,786	1,734,893	25.76%	1,881,383	15.97%	1,522,859	6,528,455
Total Options	3,467,763	3,057,920	13.4%	3,449,621	0.53%	17,591,334	14,702,214	19.65%	35,610,963	5,104,651	4,078,703	25.15%	4,945,724	3.21%	110,719	700,626
Grand Total	10,721,058	9,404,663	14%	7,364,305	45.58%	44,624,583	39,414,776	13.22%	96,267,503	7,286,437	5,813,596	25.33%	6,827,107	6.73%	1,633,578	7,229,081

	Average Daily Volume					Year-to-Date Volume			
	May 2018	May 2017	% CHG	April 2018	% CHG	2018	2017	% CHG	Total 2017
Short-Term Interest Rate									
Futures									
BAX	125,840	109,871	14.53%	90,248	39.44%	109,738	104,159	5.36%	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	125,840	109,871	14.53%	90,248	39.44%	109,738	104,159	5.36%	116,314
Short-Term Interest Rate Options - OBX	4,538	5,547	-18.19%	3,724	21.86%	3,063	2,869	6.76%	3,217
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,196	1,603	-25.39%	1,363	-12.25%	1,467	1,626	-9.78%	1,438
CGB	179,802	155,217	15.84%	75,686	137.56%	115,471	107,471	7.44%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	180,998	156,821	15.42%	77,049	134.91%	116,939	109,098	7.19%	97,609
Bond Options - OGB	695	99	602.02%	45	1,444.44%	229	44	420.46%	46
Index Futures									
SXF	18,924	18,129	4.39%	17,164	10.25%	27,223	21,117	28.92%	24,578
SXM	259	455	-43.08%	192	34.9%	286	350	-18.29%	389
SCF	0	2	-100%	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	1	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	32	-100%	19	0	N/A	6
SXU	0	0	N/A	0	N/A	0	0	N/A	0
Total	19,186	18,587	3.22%	17,389	10.33%	27,531	21,469	28.24%	24,975
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	415	1,720	-75.87%	147	182.31%	253	811	-68.8%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	415	1,720	-75.87%	147	182.31%	253	811	-68.8%	772
ETF Options	46,513	44,658	4.15%	49,151	-5.37%	49,801	46,395	7.34%	45,699
Share Futures	3,669	3,208	14.37%	1,726	112.57%	3,250	2,893	12.34%	4,581
Equity Options	105,462	86,951	21.29%	111,198	-5.16%	114,188	91,218	25.18%	92,685
Currency Options - USX	0	19	-100%	0	N/A	0	28	-100%	36
Total Futures	329,695	288,488	14.28%	186,413	76.86%	257,459	237,620	8.35%	242,626
Total Options	157,625	138,996	13.4%	164,267	-4.04%	167,536	141,367	18.51%	142,443
Grand Total	487,320	427,484	14%	350,681	38.96%	424,996	378,988	12.14%	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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