



Statistics

December 2017

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	December 2017	December 2016	% CHG	November 2017	% CHG	2017	2016	% CHG	Total 2016	December 2017	December 2016	% CHG	November 2017	% CHG	December 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	2,313,876	2,251,464	2.77%	1,744,909	32.61%	28,962,355	26,316,537	10.05%	26,316,537	735,064	936,688	-21.53%	774,382	-5.08%	141,585	1,872,741
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	2,313,876	2,251,464	2.77%	1,744,909	32.61%	28,962,355	26,316,537	10.05%	26,316,537	735,064	936,688	-21.53%	774,382	-5.08%	141,585	1,872,741
Short-Term Interest Rate Options - OBX	63,954	191,170	-66.55%	36,393	75.73%	801,051	683,247	17.24%	683,247	120,390	250,940	-52.02%	211,126	-42.98%	149	1,295
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	26,190	24,545	6.7%	24,931	5.05%	358,078	116,799	206.58%	116,799	3,768	3,753	0.4%	3,876	-2.79%	1,065	13,999
CGB	1,233,684	1,368,918	-9.88%	2,686,642	-54.08%	23,946,703	20,968,281	14.2%	20,968,281	522,589	434,366	20.31%	541,658	-3.52%	519,270	8,052,250
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,259,874	1,393,463	-9.59%	2,711,573	-53.54%	24,304,781	21,085,080	15.27%	21,085,080	526,357	438,119	20.14%	545,534	-3.52%	520,335	8,066,249
Bond Options - OGB	788	182	332.97%	1,570	-49.81%	11,650	4,553	155.88%	4,553	2,358	1,576	49.62%	1,570	50.19%	1	19
Index Futures																
SXF	959,682	810,432	18.42%	291,142	229.63%	6,144,651	6,090,257	0.89%	6,090,257	259,588	244,525	6.16%	271,264	-4.3%	369,238	3,405,523
SXM	10,788	2,959	264.58%	6,612	63.16%	97,432	19,930	388.87%	19,930	830	1,109	-25.16%	1,013	-18.07%	1,842	18,167
SCF	0	14	-100%	2	-100%	164	143	14.69%	143	0	3	-100%	0	N/A	0	80
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	0	8	-100%	840	-100%	1,679	2,754	-39.03%	2,754	680	0	N/A	1,260	-46.03%	0	16
SXU	0	0	N/A	0	N/A	0	1,034	-100%	1,034	0	0	N/A	0	N/A	0	0
Total	970,470	813,413	19.31%	298,596	225.01%	6,243,977	6,114,184	2.12%	6,114,184	261,098	245,637	6.29%	273,537	-4.55%	371,080	3,423,801
Index Options																
SXJ	0	0	N/A	0	N/A	0	4	-100%	4	0	0	N/A	0	N/A	0	0
SXO	5,245	4,283	22.46%	110	4,668.18%	193,038	671,462	-71.25%	671,462	91,090	40,447	125.21%	113,858	-20%	11	449
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	5,245	4,283	22.46%	110	4,668.18%	193,038	671,466	-71.25%	671,466	91,090	40,447	125.21%	113,858	-20%	11	449
ETF Options	618,308	1,693,466	-63.49%	839,902	-26.38%	11,417,417	11,724,768	-2.62%	11,724,768	1,467,245	1,745,245	-15.93%	1,639,841	-10.53%	2,946	42,478
Share Futures	91,318	608	14,919.41%	184,850	-50.6%	1,145,427	608	188,292.6%	608	227,470	571	39,737.13%	323,012	-29.58%	548	24,664
Equity Options	2,145,649	1,790,563	19.83%	2,535,330	-15.37%	23,178,799	25,302,965	-8.4%	25,302,965	3,217,216	3,073,153	4.69%	3,260,483	-1.33%	111,054	1,111,892
Currency Options - USX	48	439	-89.07%	889	-94.6%	9,008	19,006	-52.6%	19,006	678	741	-8.5%	1,071	-36.7%	11	465
Total Futures	4,635,538	4,458,948	3.96%	4,939,928	-6.16%	60,656,540	53,516,409	13.34%	53,516,409	1,749,989	1,621,015	7.96%	1,916,465	-8.69%	1,033,548	13,387,455
Total Options	2,833,992	3,680,103	-22.99%	3,414,194	-16.99%	35,610,963	38,406,005	-7.28%	38,406,005	4,898,977	5,112,102	-4.17%	5,227,949	-6.29%	114,172	1,156,598
Grand Total	7,469,530	8,139,051	-8.23%	8,354,122	-10.59%	96,267,503	91,922,414	4.73%	91,922,414	6,648,966	6,733,117	-1.25%	7,144,414	-6.94%	1,147,720	14,544,053

	Average Daily Volume					Year-to-Date Volume			
	December 2017	December 2016	% CHG	November 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate									
Futures									
BAX	121,782	112,573	8.18%	83,090	46.57%	116,314	105,266	10.5%	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	121,782	112,573	8.18%	83,090	46.57%	116,314	105,266	10.5%	105,266
Short-Term Interest Rate Options - OBX	3,366	9,558	-64.78%	1,733	94.23%	3,217	2,732	17.75%	2,732
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,378	1,227	12.31%	1,187	16.09%	1,438	467	207.92%	467
CGB	64,930	68,445	-5.14%	127,935	-49.25%	96,171	83,873	14.66%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	66,309	69,673	-4.83%	129,122	-48.65%	97,609	84,340	15.73%	84,340
Bond Options - OGB	41	9	355.56%	74	-44.6%	46	18	155.56%	18
Index Futures									
SXF	50,509	40,521	24.65%	13,233	281.69%	24,578	24,263	1.3%	24,263
SXM	567	147	285.71%	300	89%	389	79	392.41%	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	0	0	N/A	38	-100%	6	10	-40%	10
SXU	0	0	N/A	0	N/A	0	4	-100%	4
Total	51,077	40,670	25.59%	13,572	276.34%	24,975	24,359	2.53%	24,359
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	276	214	28.97%	5	5,420%	772	2,675	-71.14%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	276	214	28.97%	5	5,420%	772	2,675	-71.14%	2,675
ETF Options	32,542	84,673	-61.57%	38,177	-14.76%	45,669	46,712	-2.23%	46,712
Share Futures	4,806	32	14,918.75%	8,402	-42.8%	4,581	32	14,215.63%	32
Equity Options	112,928	89,528	26.14%	115,242	-2.01%	92,715	100,808	-8.03%	100,808
Currency Options - USX	2	21	-90.48%	40	-95%	36	75	-52%	75
Total Futures	243,975	222,947	9.43%	224,542	8.66%	242,626	213,212	13.8%	213,212
Total Options	149,157	184,005	-18.94%	155,190	-3.89%	142,443	153,011	-6.91%	153,011
Grand Total	393,133	406,952	-3.4%	379,732	3.53%	385,070	366,224	5.15%	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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