



Statistics

January 2018

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	January 2018	January 2017	% CHG	December 2017	% CHG	2018	2017	% CHG	Total 2017	January 2018	January 2017	% CHG	December 2017	% CHG	January 2018	YTD 2018
Short-Term Interest Rate Futures																
BAX	2,415,904	2,252,591	7.25%	2,313,876	4.41%	2,415,904	2,252,591	7.25%	28,962,355	854,427	954,308	-10.47%	735,064	16.24%	163,885	163,885
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	2,415,904	2,252,591	7.25%	2,313,876	4.41%	2,415,904	2,252,591	7.25%	28,962,355	854,427	954,308	-10.47%	735,064	16.24%	163,885	163,885
Short-Term Interest Rate Options - OBX	95,156	74,697	27.39%	63,954	48.79%	95,156	74,697	27.39%	801,051	151,675	305,576	-50.36%	120,390	25.99%	170	170
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	35,255	32,465	8.59%	26,190	34.61%	35,255	32,465	8.59%	358,078	3,256	10,147	-67.91%	3,768	-13.59%	1,302	1,302
CGB	1,528,200	1,528,557	-0.02%	1,233,684	23.87%	1,528,200	1,528,557	-0.02%	23,946,703	619,994	439,524	41.06%	522,589	18.64%	620,264	620,264
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,563,455	1,561,022	0.16%	1,259,874	24.10%	1,563,455	1,561,022	0.16%	24,304,781	623,250	449,671	38.6%	526,357	18.41%	621,566	621,566
Bond Options - OGB	969	99	878.79%	788	22.97%	969	99	878.79%	11,650	3,327	1,675	98.63%	2,358	41.09%	3	3
Index Futures																
SXF	428,001	278,462	53.7%	959,682	-55.40%	428,001	278,462	53.7%	6,144,651	285,750	238,569	19.78%	259,588	10.08%	347,298	347,298
SXM	5,931	6,021	-1.5%	10,788	-45.02%	5,931	6,021	-1.5%	97,432	1,398	1,582	-11.63%	830	68.43%	953	953
SCF	3	3	0%	0	N/A	3	3	0%	164	1	1	0%	0	N/A	3	3
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	0	0	N/A	51	0	0	N/A	0	N/A	0	0
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	0	N/A	0	0	N/A	1,679	680	0	N/A	680	0.00%	0	0
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	433,935	284,486	52.53%	970,470	-55.29%	433,935	284,486	52.53%	6,243,977	287,829	240,152	19.85%	261,098	10.24%	348,254	348,254
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	6,270	12,470	-49.72%	5,245	19.54%	6,270	12,470	-49.72%	193,038	97,045	43,453	123.33%	91,090	6.54%	6	6
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	6,270	12,470	-49.72%	5,245	19.54%	6,270	12,470	-49.72%	193,038	97,045	43,453	123.33%	91,090	6.54%	6	6
ETF Options	1,031,676	840,244	22.78%	618,308	66.85%	1,031,676	840,244	22.78%	11,424,930	1,731,833	1,717,458	0.84%	1,467,245	18.03%	5,915	5,915
Share Futures	107,431	100,613	6.78%	91,318	17.64%	107,431	100,613	6.78%	1,145,427	257,289	99,049	159.76%	227,470	13.11%	671	671
Equity Options	2,985,838	2,013,145	48.32%	2,145,649	39.16%	2,985,838	2,013,145	48.32%	23,171,286	2,839,273	2,307,909	23.02%	3,217,216	-11.75%	173,773	173,773
Currency Options - USX	54	610	-91.15%	48	12.50%	54	610	-91.15%	9,008	460	355	29.58%	678	-32.15%	9	9
Total Futures	4,520,725	4,198,712	7.67%	4,635,538	-2.48%	4,520,725	4,198,712	7.67%	60,656,540	2,022,795	1,743,180	16.04%	1,749,989	15.59%	1,134,376	1,134,376
Total Options	4,119,963	2,941,265	40.08%	2,833,992	45.38%	4,119,963	2,941,265	40.08%	35,610,963	4,823,613	4,376,426	10.22%	4,898,977	-1.54%	179,876	179,876
Grand Total	8,640,688	7,139,977	21.02%	7,469,530	15.68%	8,640,688	7,139,977	21.02%	96,267,503	6,846,408	6,119,606	11.88%	6,648,966	2.97%	1,314,252	1,314,252

	Average Daily Volume					Year-to-Date Volume			
	January 2018	January 2017	% CHG	December 2017	% CHG	2018	2017	% CHG	Total 2017
Short-Term Interest Rate									
Futures									
BAX	109,813	107,266	2.37%	121,782	-9.83%	109,813	107,266	2.37%	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	109,813	107,266	2.37%	121,782	-9.83%	109,813	107,266	2.37%	116,314
Short-Term Interest Rate Options - OBX	4,325	3,557	21.59%	3,366	28.49%	4,325	3,557	21.59%	3,217
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,602	1,545	3.69%	1,378	16.26%	1,602	1,545	3.69%	1,438
CGB	69,463	72,788	-4.57%	64,930	6.98%	69,463	72,788	-4.57%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	71,066	74,334	-4.4%	66,309	7.17%	71,066	74,334	-4.4%	97,609
Bond Options - OGB	44	4	1,000%	41	7.32%	44	4	1,000%	46
Index Futures									
SXF	19,454	13,260	46.71%	50,509	-61.48%	19,454	13,260	46.71%	24,578
SXM	269	286	-5.94%	567	-52.56%	269	286	-5.94%	389
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	0	N/A	0	0	N/A	6
SXU	0	0	N/A	0	N/A	0	0	N/A	0
Total	19,724	13,546	45.61%	51,077	-61.38%	19,724	13,546	45.61%	24,975
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	285	593	-51.94%	276	3.26%	285	593	-51.94%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	285	593	-51.94%	276	3.26%	285	593	-51.94%	772
ETF Options	46,894	40,011	17.2%	32,542	44.10%	46,894	40,011	17.2%	45,699
Share Futures	4,883	4,791	1.92%	4,806	1.60%	4,883	4,791	1.92%	4,581
Equity Options	135,719	95,864	41.58%	112,928	20.18%	135,719	95,864	41.58%	92,685
Currency Options - USX	2	29	-93.1%	2	0.00%	2	29	-93.1%	36
Total Futures	205,487	199,938	2.78%	243,975	-15.78%	205,487	199,938	2.78%	242,626
Total Options	187,271	140,060	33.71%	149,157	25.55%	187,271	140,060	33.71%	142,443
Grand Total	392,758	339,998	15.52%	393,133	-0.10%	392,758	339,998	15.52%	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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