



Statistics

February 2018

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume				Year-to-Date Volume				Month End Open Interest					Transactions		
	February 2018	February 2017	% CHG	January 2018	% CHG	2018	2017	% CHG	Total 2017	February 2018	February 2017	% CHG	January 2018	% CHG	February 2018	YTD 2018
Short-Term Interest Rate Futures																
BAX	1,986,029	1,527,907	29.98%	2,415,904	-17.79%	4,401,933	3,780,498	16.44%	28,962,355	849,435	912,225	-6.88%	854,427	-0.58%	135,325	299,210
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	1,986,029	1,527,907	29.98%	2,415,904	-17.79%	4,401,933	3,780,498	16.44%	28,962,355	849,435	912,225	-6.88%	854,427	-0.58%	135,325	299,210
Short-Term Interest Rate Options - OBX	27,204	18,750	45.09%	95,156	-71.41%	122,360	93,447	30.94%	801,051	155,207	313,410	-50.48%	151,675	2.33%	50	220
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	38,446	45,442	-15.4%	35,255	9.05%	73,701	77,907	-5.4%	358,078	2,789	10,146	-72.51%	3,256	-14.34%	1,523	2,825
CGB	3,389,431	2,864,220	18.34%	1,528,200	121.79%	4,917,631	4,392,777	11.95%	23,946,703	587,908	441,557	33.14%	619,994	-5.18%	754,961	1,375,225
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	3,427,877	2,909,662	17.81%	1,563,455	119.25%	4,991,332	4,470,684	11.65%	24,304,781	590,697	451,703	30.77%	623,250	-5.22%	756,484	1,378,050
Bond Options - OGB	6,789	1,310	418.24%	969	600.62%	7,758	1,409	450.6%	11,650	6,789	1,310	418.24%	3,327	104.06%	7	10
Index Futures																
SXF	589,136	294,044	100.36%	428,001	37.65%	1,017,137	572,506	77.66%	6,144,651	295,703	258,973	14.18%	285,750	3.48%	459,857	807,155
SXM	7,395	6,880	7.49%	5,931	24.68%	13,326	12,901	3.29%	97,432	1,240	1,160	6.9%	1,398	-11.3%	1,303	2,256
SCF	32	31	3.23%	3	966.67%	35	34	2.94%	164	1	2	-50%	1	0%	3	6
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%	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	596,563	300,955	98.22%	433,935	37.48%	1,030,498	585,441	76.02%	6,243,977	297,624	260,135	14.41%	287,829	3.4%	461,163	809,417
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	4,731	2,385	98.37%	6,270	-24.55%	11,001	14,855	-25.94%	193,038	100,851	40,328	150.08%	97,045	3.92%	11	17
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	4,731	2,385	98.37%	6,270	-24.55%	11,001	14,855	-25.94%	193,038	100,851	40,328	150.08%	97,045	3.92%	11	17
ETF Options	1,446,776	664,733	117.65%	1,031,676	40.24%	2,478,452	1,504,977	64.68%	11,424,930	1,739,528	1,644,596	5.77%	1,731,833	0.44%	6,407	12,322
Share Futures	14,632	42,971	-65.95%	107,431	-86.38%	122,063	143,584	-14.99%	1,145,427	219,550	31,742	591.67%	257,289	-14.67%	462	1,133
Equity Options	2,192,585	1,945,139	12.72%	2,985,838	-26.57%	5,178,423	3,958,284	30.83%	23,171,286	2,942,819	2,554,552	15.2%	2,839,273	3.65%	147,422	321,195
Currency Options - USX	22	410	-94.63%	54	-59.26%	76	1,020	-92.55%	9,008	431	341	26.39%	460	-6.3%	7	16
Total Futures	6,025,101	4,781,495	26.01%	4,520,725	33.28%	10,545,826	8,980,207	17.43%	60,656,540	1,957,306	1,655,805	18.21%	2,022,795	-3.24%	1,353,434	2,487,810
Total Options	3,678,107	2,632,727	39.71%	4,119,963	-10.73%	7,798,070	5,573,992	39.9%	35,610,963	4,945,625	4,554,537	8.59%	4,823,613	2.53%	153,904	333,780
Grand Total	9,703,208	7,414,222	30.87%	8,640,688	12.3%	18,343,896	14,554,199	26.04%	96,267,503	6,902,931	6,210,342	11.15%	6,846,408	0.83%	1,507,338	2,821,590

	Average Daily Volume					Year-to-Date Volume			
	February 2018	February 2017	% CHG	January 2018	% CHG	2018	2017	% CHG	Total 2017
Short-Term Interest Rate									
Futures									
BAX	104,527	80,416	29.98%	109,813	-4.81%	107,364	94,512	13.6%	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	104,527	80,416	29.98%	109,813	-4.81%	107,364	94,512	13.6%	116,314
Short-Term Interest Rate Options - OBX	1,431	986	45.13%	4,325	-66.91%	2,984	2,336	27.74%	3,217
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	2,023	2,391	-15.39%	1,602	26.28%	1,797	1,947	-7.7%	1,438
CGB	178,391	150,748	18.34%	69,463	156.81%	119,942	109,819	9.22%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	180,414	153,140	17.81%	71,066	153.87%	121,739	111,767	8.92%	97,609
Bond Options - OGB	357	68	425%	44	711.36%	189	35	440%	46
Index Futures									
SXF	31,007	15,476	100.36%	19,454	59.39%	24,808	14,312	73.34%	24,578
SXM	389	362	7.46%	269	44.61%	325	322	0.93%	389
SCF	1	1	0%	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	31,398	15,839	98.23%	19,724	59.19%	25,134	14,636	71.73%	24,975
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	249	125	99.2%	285	-12.63%	268	371	-27.76%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	249	125	99.2%	285	-12.63%	268	371	-27.76%	772
ETF Options	76,146	34,985	117.65%	46,894	62.38%	60,450	37,624	60.67%	45,699
Share Futures	770	2,261	-65.94%	4,883	-84.23%	2,977	3,589	-17.05%	4,581
Equity Options	115,399	102,375	12.72%	135,719	-14.97%	126,303	98,957	27.63%	92,685
Currency Options - USX	1	21	-95.24%	2	-50%	1	25	-96%	36
Total Futures	317,110	251,657	26.01%	205,487	54.32%	257,215	224,505	14.57%	242,626
Total Options	193,584	138,564	39.71%	187,271	3.37%	190,196	139,349	36.49%	142,443
Grand Total	510,695	390,222	30.87%	392,758	30.03%	447,412	363,854	22.97%	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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