



Statistics

March 2018

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	March 2018	March 2017	% CHG	February 2018	% CHG	2018	2017	% CHG	Total 2017	March 2018	March 2017	% CHG	February 2018	% CHG	March 2018	YTD 2018
Short-Term Interest Rate Futures																
BAX	2,456,844	2,709,006	-9.31%	1,986,029	23.71%	6,858,777	6,489,504	5.69%	28,962,355	767,753	810,154	-5.23%	849,435	-9.62%	153,803	453,013
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	2,456,844	2,709,006	-9.31%	1,986,029	23.71%	6,858,777	6,489,504	5.69%	28,962,355	767,753	810,154	-5.23%	849,435	-9.62%	153,803	453,013
Short-Term Interest Rate Options - OBX	21,235	45,265	-53.09%	27,204	-21.94%	143,595	138,712	3.52%	801,051	80,682	251,665	-67.94%	155,207	-48.02%	59	279
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	25,477	30,969	-17.73%	38,446	-33.73%	99,178	108,876	-8.91%	358,078	2,982	4,673	-36.19%	2,789	6.92%	1,024	3,849
CGB	1,661,869	1,763,202	-5.75%	3,389,431	-50.97%	6,579,500	6,155,979	6.88%	23,946,703	540,731	465,374	16.19%	587,908	-8.03%	771,176	2,146,401
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,687,346	1,794,171	-5.95%	3,427,877	-50.78%	6,678,678	6,264,855	6.61%	24,304,781	543,713	470,047	15.67%	590,697	-7.95%	772,200	2,150,250
Bond Options - OGB	87	954	-90.88%	6,789	-98.72%	7,845	2,363	231.99%	11,650	6,476	2,264	186.04%	6,789	-4.61%	2	12
Index Futures																
SXF	1,064,581	909,861	17.01%	589,136	80.7%	2,081,718	1,482,367	40.43%	6,144,651	283,493	238,782	18.73%	295,703	-4.13%	459,568	1,266,723
SXM	7,036	7,694	-8.55%	7,395	-4.86%	20,362	20,595	-1.13%	97,432	590	307	92.18%	1,240	-52.42%	1,744	4,000
SCF	0	5	-100%	32	-100%	35	39	-10.26%	164	0	1	-100%	1	-100%	0	6
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXB	1	0	N/A	0	N/A	1	0	N/A	0	1	0	N/A	0	N/A	1	1
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXY	3	51	-94.12%	0	N/A	3	51	-94.12%	51	1	45	-97.78%	0	N/A	3	3
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	1,360	4	33,900%	0	N/A	1,360	4	33,900%	1,679	680	4	16,900%	680	0%	4	4
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,072,981	917,615	16.93%	596,563	79.86%	2,103,479	1,503,056	39.95%	6,243,977	284,765	239,139	19.08%	297,624	-4.32%	461,320	1,270,737
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	3,335	3,658	-8.83%	4,731	-29.51%	14,336	18,513	-22.56%	193,038	101,413	28,728	253.01%	100,851	0.56%	32	49
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	3,335	3,658	-8.83%	4,731	-29.51%	14,336	18,513	-22.56%	193,038	101,413	28,728	253.01%	100,851	0.56%	32	49
ETF Options	695,189	1,618,049	-57.04%	1,446,776	-51.95%	3,173,641	3,123,026	1.62%	11,424,930	1,365,162	1,547,138	-11.76%	1,739,528	-21.52%	4,177	16,499
Share Futures	102,273	9,553	970.59%	14,632	598.97%	224,336	153,137	46.49%	1,145,427	94,894	28,662	231.08%	219,550	-56.78%	510	1,643
Equity Options	2,156,023	2,026,581	6.39%	2,192,585	-1.67%	7,334,446	5,984,865	22.55%	23,171,286	3,182,169	2,754,674	15.52%	2,942,819	8.13%	126,638	447,833
Currency Options - USX	11	1,053	-98.96%	22	-50%	87	2,073	-95.8%	9,008	114	736	-84.51%	431	-73.55%	4	20
Total Futures	5,319,444	5,430,345	-2.04%	6,025,101	-11.71%	15,865,270	14,410,552	10.1%	60,656,540	1,691,125	1,548,002	9.25%	1,957,306	-13.6%	1,387,833	3,875,643
Total Options	2,875,880	3,695,560	-22.18%	3,678,107	-21.81%	10,673,950	9,269,552	15.15%	35,610,963	4,736,016	4,585,205	3.29%	4,945,625	-4.24%	130,912	464,692
Grand Total	8,195,324	9,125,905	-10.2%	9,703,208	-15.54%	26,539,220	23,680,104	12.07%	96,267,503	6,427,141	6,133,207	4.79%	6,902,931	-6.89%	1,518,745	4,340,335

	Average Daily Volume					Year-to-Date Volume			
	March 2018	March 2017	% CHG	February 2018	% CHG	2018	2017	% CHG	Total 2017
Short-Term Interest Rate									
Futures									
BAX	116,992	117,782	-0.67%	104,527	11.93%	110,625	103,008	7.4%	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	116,992	117,782	-0.67%	104,527	11.93%	110,625	103,008	7.4%	116,314
Short-Term Interest Rate Options - OBX	1,011	1,968	-48.63%	1,431	-29.35%	2,316	2,201	5.23%	3,217
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,213	1,346	-9.88%	2,023	-40.04%	1,599	1,728	-7.47%	1,438
CGB	79,136	76,660	3.23%	178,391	-55.64%	106,120	97,713	8.6%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	80,349	78,007	3%	180,414	-55.46%	107,720	99,442	8.32%	97,609
Bond Options - OGB	4	41	-90.24%	357	-98.88%	126	37	240.54%	46
Index Futures									
SXF	50,694	39,559	28.15%	31,007	63.49%	33,576	23,529	42.7%	24,578
SXM	335	334	0.3%	389	-13.88%	328	326	0.61%	389
SCF	0	0	N/A	1	-100%	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	2	-100%	0	N/A	0	0	N/A	0
EMF	0	0	N/A	0	N/A	0	0	N/A	0
SXK	64	0	N/A	0	N/A	21	0	N/A	6
SXU	0	0	N/A	0	N/A	0	0	N/A	0
Total	51,094	39,896	28.07%	31,398	62.73%	33,927	23,858	42.2%	24,975
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	158	159	-0.63%	249	-36.55%	231	293	-21.16%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	158	159	-0.63%	249	-36.55%	231	293	-21.16%	772
ETF Options	33,104	70,349	-52.94%	76,146	-56.53%	51,187	49,571	3.26%	45,699
Share Futures	4,870	415	1,073.49%	770	532.47%	3,618	2,430	48.89%	4,581
Equity Options	102,667	88,112	16.52%	115,399	-11.03%	118,297	94,997	24.53%	92,685
Currency Options - USX	0	45	-100%	1	-100%	1	32	-96.88%	36
Total Futures	253,306	236,101	7.29%	317,110	-20.12%	255,891	228,738	11.87%	242,626
Total Options	136,946	160,676	-14.77%	193,584	-29.26%	172,160	147,135	17.01%	142,443
Grand Total	390,253	396,778	-1.64%	510,695	-23.58%	428,051	375,874	13.88%	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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