



# Statistics

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**April 2018**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	April 2018	April 2017	% CHG	March 2018	% CHG	2018	2017	% CHG	Total 2017	April 2018	April 2017	% CHG	March 2018	% CHG	April 2018	YTD 2018
<b>Short-Term Interest Rate Futures</b>																
BAX	1,895,222	1,925,926	-1.59%	2,456,844	-22.86%	8,753,999	8,415,430	4.02%	28,962,355	856,059	771,871	10.91%	767,753	11.5%	129,503	582,516
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
<b>Total</b>	<b>1,895,222</b>	<b>1,925,926</b>	<b>-1.59%</b>	<b>2,456,844</b>	<b>-22.86%</b>	<b>8,753,999</b>	<b>8,415,430</b>	<b>4.02%</b>	<b>28,962,355</b>	<b>856,059</b>	<b>771,871</b>	<b>10.91%</b>	<b>767,753</b>	<b>11.5%</b>	<b>129,503</b>	<b>582,516</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>78,213</b>	<b>37,707</b>	<b>107.42%</b>	<b>21,235</b>	<b>268.32%</b>	<b>221,808</b>	<b>176,419</b>	<b>25.73%</b>	<b>801,051</b>	<b>138,734</b>	<b>249,662</b>	<b>-44.43%</b>	<b>80,682</b>	<b>71.95%</b>	<b>82</b>	<b>361</b>
<b>Bond Futures</b>																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
CGF	28,624	24,964	14.66%	25,477	12.35%	127,802	133,840	-4.51%	358,078	3,775	5,303	-28.81%	2,982	26.59%	1,273	5,122
CGB	1,589,409	1,606,305	-1.05%	1,661,869	-4.36%	8,168,909	7,762,284	5.24%	23,946,703	620,222	459,506	34.98%	540,731	14.7%	690,879	2,837,280
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>1,618,033</b>	<b>1,631,269</b>	<b>-0.81%</b>	<b>1,687,346</b>	<b>-4.11%</b>	<b>8,296,711</b>	<b>7,896,124</b>	<b>5.07%</b>	<b>24,304,781</b>	<b>623,997</b>	<b>464,809</b>	<b>34.25%</b>	<b>543,713</b>	<b>14.77%</b>	<b>692,152</b>	<b>2,842,402</b>
<b>Bond Options - OGB</b>	<b>952</b>	<b>37</b>	<b>2,472.97%</b>	<b>87</b>	<b>994.25%</b>	<b>8,797</b>	<b>2,400</b>	<b>266.54%</b>	<b>11,650</b>	<b>7,428</b>	<b>2,301</b>	<b>222.82%</b>	<b>6,476</b>	<b>14.7%</b>	<b>8</b>	<b>20</b>
<b>Index Futures</b>																
SXF	360,451	314,952	14.45%	1,064,581	-66.14%	2,442,169	1,797,319	35.88%	6,144,651	290,612	243,815	19.19%	283,493	2.51%	307,109	1,573,832
SXM	4,042	5,871	-31.15%	7,036	-42.55%	24,404	26,466	-7.79%	97,432	379	580	-34.66%	590	-35.76%	891	4,891
SCF	0	36	-100%	0	N/A	35	75	-53.33%	164	0	1	-100%	0	N/A	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	2	0	N/A	1	100%	3	0	N/A	0	3	0	N/A	1	200%	2	3
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXY	1	0	N/A	3	-66.67%	4	51	-92.16%	51	2	45	-95.56%	1	100%	1	4
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	680	15	4,433.33%	1,360	-50%	2,040	19	10,636.84%	1,679	1,360	19	7,057.9%	680	100%	1	5
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>365,176</b>	<b>320,874</b>	<b>13.81%</b>	<b>1,072,981</b>	<b>-65.97%</b>	<b>2,468,655</b>	<b>1,823,930</b>	<b>35.35%</b>	<b>6,243,977</b>	<b>292,356</b>	<b>244,460</b>	<b>19.59%</b>	<b>284,765</b>	<b>2.67%</b>	<b>308,004</b>	<b>1,578,741</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXO	3,103	28,010	-88.92%	3,335	-6.96%	17,439	46,523	-62.52%	193,038	103,210	56,390	83.03%	101,413	1.77%	6	55
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>3,103</b>	<b>28,010</b>	<b>-88.92%</b>	<b>3,335</b>	<b>-6.96%</b>	<b>17,439</b>	<b>46,523</b>	<b>-62.52%</b>	<b>193,038</b>	<b>103,210</b>	<b>56,390</b>	<b>83.03%</b>	<b>101,413</b>	<b>1.77%</b>	<b>6</b>	<b>55</b>
<b>ETF Options</b>	<b>1,032,174</b>	<b>719,602</b>	<b>43.44%</b>	<b>695,189</b>	<b>48.47%</b>	<b>4,205,815</b>	<b>3,842,628</b>	<b>9.45%</b>	<b>11,424,930</b>	<b>1,760,503</b>	<b>1,107,497</b>	<b>58.96%</b>	<b>1,365,162</b>	<b>28.96%</b>	<b>3,454</b>	<b>19,953</b>
<b>Share Futures</b>	<b>36,253</b>	<b>77,198</b>	<b>-53.04%</b>	<b>102,273</b>	<b>-64.55%</b>	<b>260,589</b>	<b>230,335</b>	<b>13.14%</b>	<b>1,145,427</b>	<b>108,971</b>	<b>47,289</b>	<b>130.44%</b>	<b>94,894</b>	<b>14.83%</b>	<b>294</b>	<b>1,937</b>
<b>Equity Options</b>	<b>2,335,177</b>	<b>1,588,944</b>	<b>46.96%</b>	<b>2,156,023</b>	<b>8.31%</b>	<b>9,669,623</b>	<b>7,573,809</b>	<b>27.67%</b>	<b>23,171,286</b>	<b>2,935,736</b>	<b>2,410,135</b>	<b>21.81%</b>	<b>3,182,169</b>	<b>-7.74%</b>	<b>121,664</b>	<b>569,497</b>
<b>Currency Options - USX</b>	<b>2</b>	<b>442</b>	<b>-99.55%</b>	<b>11</b>	<b>-81.82%</b>	<b>89</b>	<b>2,515</b>	<b>-96.46%</b>	<b>9,008</b>	<b>113</b>	<b>615</b>	<b>-81.63%</b>	<b>114</b>	<b>-0.88%</b>	<b>1</b>	<b>21</b>
Total Futures	3,914,684	3,955,267	-1.03%	5,319,444	-26.41%	19,779,954	18,365,819	7.7%	60,656,540	1,881,383	1,528,429	23.09%	1,691,125	11.25%	1,129,953	5,005,596
Total Options	3,449,621	2,374,742	45.26%	2,875,880	19.95%	14,123,571	11,644,294	21.29%	35,610,963	4,945,724	3,826,600	29.25%	4,736,016	4.43%	125,215	589,907
<b>Grand Total</b>	<b>7,364,305</b>	<b>6,330,009</b>	<b>16.34%</b>	<b>8,195,324</b>	<b>-10.14%</b>	<b>33,903,525</b>	<b>30,010,113</b>	<b>12.97%</b>	<b>96,267,503</b>	<b>6,827,107</b>	<b>5,355,029</b>	<b>27.49%</b>	<b>6,427,141</b>	<b>6.22%</b>	<b>1,255,168</b>	<b>5,595,503</b>

	Average Daily Volume					Year-to-Date Volume			
	April 2018	April 2017	% CHG	March 2018	% CHG	2018	2017	% CHG	Total 2017
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	90,248	101,364	-10.97%	116,992	-22.86%	105,469	102,627	2.77%	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
<b>Total</b>	<b>90,248</b>	<b>101,364</b>	<b>-10.97%</b>	<b>116,992</b>	<b>-22.86%</b>	<b>105,469</b>	<b>102,627</b>	<b>2.77%</b>	<b>116,314</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>3,724</b>	<b>1,984</b>	<b>87.7%</b>	<b>1,011</b>	<b>268.35%</b>	<b>2,672</b>	<b>2,151</b>	<b>24.22%</b>	<b>3,217</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,363	1,313	3.81%	1,213	12.37%	1,539	1,632	-5.7%	1,438
CGB	75,686	84,542	-10.48%	79,136	-4.36%	98,420	94,662	3.97%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>77,049</b>	<b>85,856</b>	<b>-10.26%</b>	<b>80,349</b>	<b>-4.11%</b>	<b>99,960</b>	<b>96,294</b>	<b>3.81%</b>	<b>97,609</b>
<b>Bond Options - OGB</b>	<b>45</b>	<b>1</b>	<b>4,400%</b>	<b>4</b>	<b>1,025%</b>	<b>105</b>	<b>29</b>	<b>262.07%</b>	<b>46</b>
<b>Index Futures</b>									
SXF	17,164	16,576	3.55%	50,694	-66.14%	29,423	21,918	34.24%	24,578
SXM	192	309	-37.86%	335	-42.69%	294	322	-8.7%	389
SCF	0	1	-100%	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	32	0	N/A	64	-50%	24	0	N/A	6
SXU	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>17,389</b>	<b>16,888</b>	<b>2.97%</b>	<b>51,094</b>	<b>-65.97%</b>	<b>29,742</b>	<b>22,243</b>	<b>33.71%</b>	<b>24,975</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	147	1,474	-90.03%	158	-6.96%	210	567	-62.96%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>147</b>	<b>1,474</b>	<b>-90.03%</b>	<b>158</b>	<b>-6.96%</b>	<b>210</b>	<b>567</b>	<b>-62.96%</b>	<b>772</b>
<b>ETF Options</b>	<b>49,151</b>	<b>37,873</b>	<b>29.78%</b>	<b>33,104</b>	<b>48.48%</b>	<b>50,672</b>	<b>46,861</b>	<b>8.13%</b>	<b>45,699</b>
<b>Share Futures</b>	<b>1,726</b>	<b>4,063</b>	<b>-57.52%</b>	<b>4,870</b>	<b>-64.56%</b>	<b>3,139</b>	<b>2,808</b>	<b>11.79%</b>	<b>4,581</b>
<b>Equity Options</b>	<b>111,198</b>	<b>83,628</b>	<b>32.97%</b>	<b>102,667</b>	<b>8.31%</b>	<b>116,501</b>	<b>92,363</b>	<b>26.13%</b>	<b>92,685</b>
<b>Currency Options - USX</b>	<b>0</b>	<b>23</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>1</b>	<b>30</b>	<b>-96.67%</b>	<b>36</b>
Total Futures	186,413	208,171	-10.45%	253,306	-26.41%	238,312	223,973	6.4%	242,626
Total Options	164,267	124,986	31.43%	136,946	19.95%	170,163	142,003	19.83%	142,443
<b>Grand Total</b>	<b>350,681</b>	<b>333,158</b>	<b>5.26%</b>	<b>390,253</b>	<b>-10.14%</b>	<b>408,476</b>	<b>365,976</b>	<b>11.61%</b>	<b>385,070</b>

## 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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