



# Statistics

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**December 2018**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	December 2018	December 2017	% CHG	November 2018	% CHG	2018	2017	% CHG	Total 2017	December 2018	December 2017	% CHG	November 2018	% CHG	December 2018	YTD 2018
<b>Short-Term Interest Rate Futures</b>																
BAX	3,142,345	2,313,876	35.80%	2,284,392	37.56%	29,018,180	28,962,355	0.19%	28,962,355	822,968	735,064	11.96%	1,013,589	-18.81%	163,962	1,724,493
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
OIS	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>3,142,345</b>	<b>2,313,876</b>	<b>35.80%</b>	<b>2,284,392</b>	<b>37.56%</b>	<b>29,018,180</b>	<b>28,962,355</b>	<b>0.19%</b>	<b>28,962,355</b>	<b>822,968</b>	<b>735,064</b>	<b>11.96%</b>	<b>1,013,589</b>	<b>-18.81%</b>	<b>163,962</b>	<b>1,724,493</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>81,549</b>	<b>63,954</b>	<b>27.51%</b>	<b>71,988</b>	<b>13.28%</b>	<b>1,095,579</b>	<b>801,051</b>	<b>36.77%</b>	<b>801,051</b>	<b>149,370</b>	<b>120,390</b>	<b>24.07%</b>	<b>305,160</b>	<b>-51.05%</b>	<b>129</b>	<b>1,695</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	102,393	26,190	290.96%	42,585	140.44%	406,782	358,078	13.60%	358,078	16,664	3,768	342.25%	9,283	79.51%	5,634	18,807
CGB	2,034,407	1,233,684	64.91%	3,857,129	-47.26%	28,769,478	23,946,703	20.14%	23,946,703	515,198	522,589	-1.41%	620,276	-16.94%	868,167	9,415,013
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>2,136,800</b>	<b>1,259,874</b>	<b>69.60%</b>	<b>3,899,714</b>	<b>-45.21%</b>	<b>29,176,260</b>	<b>24,304,781</b>	<b>20.04%</b>	<b>24,304,781</b>	<b>531,862</b>	<b>526,357</b>	<b>1.05%</b>	<b>629,559</b>	<b>-15.52%</b>	<b>873,801</b>	<b>9,433,820</b>
<b>Bond Options - OGB</b>	<b>2,994</b>	<b>788</b>	<b>279.95%</b>	<b>3,667</b>	<b>-18.35%</b>	<b>43,447</b>	<b>11,650</b>	<b>272.94%</b>	<b>11,650</b>	<b>6,674</b>	<b>2,358</b>	<b>183.04%</b>	<b>3,680</b>	<b>81.36%</b>	<b>7</b>	<b>62</b>
<b>Index Futures</b>																
SXF	1,127,388	959,682	17.48%	478,351	135.68%	7,623,603	6,144,651	24.07%	6,144,651	301,138	259,588	16.01%	306,325	-1.69%	519,923	4,585,286
SXM	10,705	10,788	-0.77%	8,136	31.58%	79,938	97,432	-17.96%	97,432	1,154	830	39.04%	1,071	7.75%	2,444	15,568
SCF	0	0	N/A	0	N/A	51	164	-68.90%	164	0	0	N/A	0	N/A	0	22
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	4	-100%	25	0	N/A	0	0	0	N/A	4	-100%	0	24
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	65	51	27.45%	51	0	0	N/A	4	-100%	0	65
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	2,607	0	N/A	0	N/A	5,699	1,679	239.43%	1,679	1,307	680	92.21%	0	N/A	8	21
SXU	926	0	N/A	0	N/A	926	0	N/A	0	460	0	N/A	0	N/A	7	7
<b>Total</b>	<b>1,141,626</b>	<b>970,470</b>	<b>17.64%</b>	<b>486,491</b>	<b>134.67%</b>	<b>7,710,307</b>	<b>6,243,977</b>	<b>23.48%</b>	<b>6,243,977</b>	<b>304,059</b>	<b>261,098</b>	<b>16.45%</b>	<b>307,404</b>	<b>-1.09%</b>	<b>522,382</b>	<b>4,600,993</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	18,896	5,245	260.27%	57,261	-67%	198,698	193,038	2.93%	193,038	115,716	91,090	27.03%	153,813	-24.77%	22	286
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>18,896</b>	<b>5,245</b>	<b>260.27%</b>	<b>57,261</b>	<b>-67%</b>	<b>198,698</b>	<b>193,038</b>	<b>2.93%</b>	<b>193,038</b>	<b>115,716</b>	<b>91,090</b>	<b>27.03%</b>	<b>153,813</b>	<b>-24.77%</b>	<b>22</b>	<b>286</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>300</b>	<b>-100%</b>	<b>10,300</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>5,000</b>	<b>0</b>	<b>N/A</b>	<b>5,300</b>	<b>-5.66%</b>	<b>0</b>	<b>4</b>
<b>ETF Options</b>	<b>847,967</b>	<b>618,308</b>	<b>37.14%</b>	<b>873,658</b>	<b>-2.94%</b>	<b>14,482,523</b>	<b>11,417,417</b>	<b>26.85%</b>	<b>11,424,930</b>	<b>984,624</b>	<b>1,467,245</b>	<b>-32.89%</b>	<b>1,556,518</b>	<b>-36.74%</b>	<b>5,395</b>	<b>52,385</b>
<b>Share Futures</b>	<b>207,459</b>	<b>91,318</b>	<b>127.18%</b>	<b>190,448</b>	<b>8.93%</b>	<b>1,051,667</b>	<b>1,145,427</b>	<b>-8.19%</b>	<b>1,145,427</b>	<b>141,816</b>	<b>227,470</b>	<b>-37.66%</b>	<b>139,521</b>	<b>1.65%</b>	<b>257</b>	<b>4,007</b>
<b>Equity Options</b>	<b>2,169,894</b>	<b>2,145,649</b>	<b>1.13%</b>	<b>2,573,623</b>	<b>-15.69%</b>	<b>29,405,993</b>	<b>23,178,799</b>	<b>26.87%</b>	<b>23,171,286</b>	<b>3,726,382</b>	<b>3,217,216</b>	<b>15.83%</b>	<b>3,998,918</b>	<b>-6.82%</b>	<b>111,180</b>	<b>1,548,632</b>
<b>Currency Options - USX</b>	<b>0</b>	<b>48</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>128</b>	<b>9,008</b>	<b>-98.58%</b>	<b>9,008</b>	<b>0</b>	<b>678</b>	<b>-100.00%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>29</b>
Total Futures	6,628,230	4,635,538	42.99%	6,861,345	-3.4%	66,966,714	60,656,540	10.40%	60,656,540	1,805,705	1,749,989	3.18%	2,095,373	-13.82%	1,560,402	15,763,317
Total Options	3,121,300	2,833,992	10.14%	3,580,197	-12.82%	45,226,368	35,610,963	27.00%	35,610,963	4,982,766	4,898,977	1.71%	6,018,089	-17.2%	116,733	1,603,089
<b>Grand Total</b>	<b>9,749,530</b>	<b>7,469,530</b>	<b>30.52%</b>	<b>10,441,542</b>	<b>-6.63%</b>	<b>112,193,082</b>	<b>96,267,503</b>	<b>16.54%</b>	<b>96,267,503</b>	<b>6,788,471</b>	<b>6,648,966</b>	<b>2.10%</b>	<b>8,113,462</b>	<b>-16.33%</b>	<b>1,677,135</b>	<b>17,366,406</b>

	Average Daily Volume					Year-to-Date Volume			
	December 2018	December 2017	% CHG	November 2018	% CHG	2018	2017	% CHG	Total 2017
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	165,386	121,782	35.80%	108,780	52.04%	116,072	116,314	-0.21%	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>165,386</b>	<b>121,782</b>	<b>35.80%</b>	<b>108,780</b>	<b>52.04%</b>	<b>116,072</b>	<b>116,314</b>	<b>-0.21%</b>	<b>116,314</b>
<b>Short-Term Interest Rate</b>									
<b>Options - OBX</b>	<b>4,292</b>	<b>3,366</b>	<b>27.51%</b>	<b>3,428</b>	<b>25.2%</b>	<b>4,382</b>	<b>3,217</b>	<b>36.21%</b>	<b>3,217</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	5,389	1,378	291.07%	2,027	165.86%	1,627	1,438	13.14%	1,438
CGB	107,074	64,930	64.91%	183,672	-41.7%	115,077	96,171	19.66%	96,171
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>112,463</b>	<b>66,309</b>	<b>69.60%</b>	<b>185,700</b>	<b>-39.44%</b>	<b>116,705</b>	<b>97,609</b>	<b>19.56%</b>	<b>97,609</b>
<b>Bond Options - OGB</b>	<b>157</b>	<b>41</b>	<b>282.93%</b>	<b>174</b>	<b>-9.77%</b>	<b>173</b>	<b>46</b>	<b>276.09%</b>	<b>46</b>
<b>Index Futures</b>									
SXF	59,336	50,509	17.48%	21,742	172.91%	30,553	24,578	24.31%	24,578
SXM	563	567	-0.71%	369	52.58%	318	389	-18.25%	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	137	0	N/A	0	N/A	22	6	266.67%	6
SXU	48	0	N/A	0	N/A	3	0	N/A	0
<b>Total</b>	<b>60,085</b>	<b>51,077</b>	<b>17.64%</b>	<b>22,113</b>	<b>171.72%</b>	<b>30,718</b>	<b>24,975</b>	<b>22.99%</b>	<b>24,975</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	994	276	260.14%	2,602	-61.8%	791	772	2.46%	772
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>994</b>	<b>276</b>	<b>260.14%</b>	<b>2,602</b>	<b>-61.8%</b>	<b>791</b>	<b>772</b>	<b>2.46%</b>	<b>772</b>
<b>ETF Futures</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>13</b>	<b>-100%</b>	<b>76</b>	<b>0</b>	<b>N/A</b>	<b>0</b>
<b>ETF Options</b>	<b>44,629</b>	<b>32,542</b>	<b>37.14%</b>	<b>39,711</b>	<b>12.38%</b>	<b>57,699</b>	<b>45,669</b>	<b>26.34%</b>	<b>45,699</b>
<b>Share Futures</b>	<b>10,918</b>	<b>4,806</b>	<b>127.17%</b>	<b>8,656</b>	<b>26.13%</b>	<b>4,189</b>	<b>4,581</b>	<b>-8.56%</b>	<b>4,581</b>
<b>Equity Options</b>	<b>114,204</b>	<b>112,928</b>	<b>1.13%</b>	<b>116,982</b>	<b>-2.38%</b>	<b>117,155</b>	<b>92,715</b>	<b>26.36%</b>	<b>92,685</b>
<b>Currency Options - USX</b>	<b>0</b>	<b>2</b>	<b>-100.00%</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>36</b>	<b>-100.00%</b>	<b>36</b>
Total Futures	348,854	243,975	42.99%	311,879	11.86%	266,799	242,626	9.96%	242,626
Total Options	164,278	149,157	10.14%	162,736	0.95%	180,184	142,443	26.50%	142,443
<b>Grand Total</b>	<b>513,133</b>	<b>393,133</b>	<b>30.52%</b>	<b>474,615</b>	<b>8.12%</b>	<b>446,984</b>	<b>385,070</b>	<b>16.08%</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 Futures

### ETF options

### Equity options

## Share Futures

**All reported futures and options figures represent executed data.**

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