



# Statistics

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**December 2016**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	December 2016	December 2015	% CHG	November 2016	% CHG	2016	2015	% CHG	Total 2015	December 2016	December 2015	% CHG	November 2016	% CHG	December 2016	YTD 2016
<b>Short-Term Interest Rate Futures</b>																
BAX	2,251,464	2,031,170	10.85%	2,423,332	-7.09%	26,316,537	21,746,698	21.01%	21,746,698	936,688	613,542	52.67%	928,172	0.92%	135,355	1,671,510
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>2,251,464</b>	<b>2,031,170</b>	<b>10.85%</b>	<b>2,423,332</b>	<b>-7.09%</b>	<b>26,316,537</b>	<b>21,746,698</b>	<b>21.01%</b>	<b>21,746,698</b>	<b>936,688</b>	<b>613,542</b>	<b>52.67%</b>	<b>928,172</b>	<b>0.92%</b>	<b>135,355</b>	<b>1,671,510</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>191,170</b>	<b>29,790</b>	<b>541.73%</b>	<b>73,640</b>	<b>159.6%</b>	<b>683,247</b>	<b>580,007</b>	<b>17.8%</b>	<b>580,007</b>	<b>250,940</b>	<b>62,102</b>	<b>304.08%</b>	<b>147,613</b>	<b>70%</b>	<b>173</b>	<b>1,163</b>
<b>Bond Futures</b>																
CGZ	0	0	N/A	0	N/A	0	2,840	-100%	2,840	0	0	N/A	0	N/A	0	0
CGF	24,545	3,530	595.33%	23,317	5.27%	116,799	176,269	-33.74%	176,269	3,753	4,742	-20.86%	3,858	-2.72%	863	4,733
CGB	1,368,918	1,143,678	19.69%	2,901,876	-52.83%	20,968,281	17,913,516	17.05%	17,913,516	434,366	421,910	2.95%	435,534	-0.27%	609,928	7,776,643
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>1,393,463</b>	<b>1,147,208</b>	<b>21.47%</b>	<b>2,925,193</b>	<b>-52.36%</b>	<b>21,085,080</b>	<b>18,092,625</b>	<b>16.54%</b>	<b>18,092,625</b>	<b>438,119</b>	<b>426,652</b>	<b>2.69%</b>	<b>439,392</b>	<b>-0.29%</b>	<b>610,791</b>	<b>7,781,376</b>
<b>Bond Options - OGB</b>	<b>182</b>	<b>0</b>	<b>N/A</b>	<b>1,394</b>	<b>-86.94%</b>	<b>4,553</b>	<b>3,677</b>	<b>23.82%</b>	<b>3,677</b>	<b>1,576</b>	<b>685</b>	<b>130.07%</b>	<b>1,394</b>	<b>13.06%</b>	<b>1</b>	<b>16</b>
<b>Index Futures</b>																
SXF	810,432	872,706	-7.14%	367,725	120.39%	6,090,257	5,474,698	11.24%	5,474,698	244,525	216,181	13.11%	258,652	-5.46%	283,899	3,603,020
SXM	2,959	3,310	-10.6%	858	244.87%	19,930	45,867	-56.55%	45,867	1,109	431	157.31%	1,447	-23.36%	896	8,114
SCF	14	8	75%	10	40%	143	115	24.35%	115	3	0	N/A	2	50%	8	68
SXA	0	0	N/A	0	N/A	0	20	-100%	20	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	2	-100%	0	N/A	66	189	-65.08%	189	0	0	N/A	0	N/A	0	11
EMF	0	0	N/A	0	N/A	0	2,626	-100%	2,626	0	0	N/A	0	N/A	0	0
SXK	8	1,454	-99.45%	0	N/A	2,754	3,950	-30.28%	3,950	0	2,340	-100%	0	N/A	2	206
SXU	0	0	N/A	0	N/A	1,034	1,629	-36.53%	1,629	0	1,625	-100%	10	-100%	0	16
<b>Total</b>	<b>813,413</b>	<b>877,480</b>	<b>-7.3%</b>	<b>368,593</b>	<b>120.68%</b>	<b>6,114,184</b>	<b>5,529,094</b>	<b>10.58%</b>	<b>5,529,094</b>	<b>245,637</b>	<b>220,577</b>	<b>11.36%</b>	<b>260,111</b>	<b>-5.57%</b>	<b>284,805</b>	<b>3,611,435</b>
<b>Index Options</b>																
SXJ	0	1	-100%	2	-100%	4	202	-98.02%	202	0	0	N/A	0	N/A	0	2
SXO	4,283	53,592	-92.01%	31,258	-86.3%	671,462	541,759	23.94%	541,759	40,447	90,923	-55.52%	114,320	-64.62%	66	2,492
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>4,283</b>	<b>53,593</b>	<b>-92.01%</b>	<b>31,260</b>	<b>-86.3%</b>	<b>671,466</b>	<b>541,961</b>	<b>23.9%</b>	<b>541,961</b>	<b>40,447</b>	<b>90,923</b>	<b>-55.52%</b>	<b>114,320</b>	<b>-64.62%</b>	<b>66</b>	<b>2,494</b>
<b>ETF Options</b>	<b>1,693,466</b>	<b>1,537,178</b>	<b>10.17%</b>	<b>1,263,312</b>	<b>34.05%</b>	<b>11,724,768</b>	<b>8,719,474</b>	<b>34.47%</b>	<b>8,719,474</b>	<b>1,745,245</b>	<b>988,578</b>	<b>76.54%</b>	<b>1,622,519</b>	<b>7.56%</b>	<b>4,495</b>	<b>50,807</b>
<b>Share Futures</b>	<b>608</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>608</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>571</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>322</b>	<b>322</b>
<b>Equity Options</b>	<b>1,790,563</b>	<b>1,806,447</b>	<b>-0.88%</b>	<b>2,311,320</b>	<b>-22.53%</b>	<b>25,302,965</b>	<b>21,457,412</b>	<b>17.92%</b>	<b>21,457,412</b>	<b>3,073,153</b>	<b>3,145,313</b>	<b>-2.29%</b>	<b>3,170,507</b>	<b>-3.07%</b>	<b>82,632</b>	<b>1,069,552</b>
<b>Currency Options - USX</b>	<b>439</b>	<b>167</b>	<b>162.87%</b>	<b>372</b>	<b>18.01%</b>	<b>19,006</b>	<b>2,491</b>	<b>662.99%</b>	<b>2,491</b>	<b>741</b>	<b>257</b>	<b>188.33%</b>	<b>2,040</b>	<b>-63.68%</b>	<b>43</b>	<b>640</b>
Total Futures	4,458,948	4,055,858	9.94%	5,717,118	-22.01%	53,516,409	45,368,417	17.96%	45,368,417	1,621,015	1,260,771	28.57%	1,627,675	-0.41%	1,031,273	13,064,643
Total Options	3,680,103	3,427,175	7.38%	3,681,298	-0.03%	38,406,005	31,305,022	22.68%	31,305,022	5,112,102	4,287,858	19.22%	5,058,393	1.06%	87,410	1,124,672
<b>Grand Total</b>	<b>8,139,051</b>	<b>7,483,033</b>	<b>8.77%</b>	<b>9,398,416</b>	<b>-13.4%</b>	<b>91,922,414</b>	<b>76,673,439</b>	<b>19.89%</b>	<b>76,673,439</b>	<b>6,733,117</b>	<b>5,548,629</b>	<b>21.35%</b>	<b>6,686,068</b>	<b>0.7%</b>	<b>1,118,683</b>	<b>14,189,315</b>

	Average Daily Volume					Year-to-Date Volume			
	December 2016	December 2015	% CHG	November 2016	% CHG	2016	2015	% CHG	Total 2015
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	112,573	96,722	16.39%	115,396	-2.45%	105,266	86,986	21.02%	86,986
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>112,573</b>	<b>96,722</b>	<b>16.39%</b>	<b>115,396</b>	<b>-2.45%</b>	<b>105,266</b>	<b>86,986</b>	<b>21.02%</b>	<b>86,986</b>
<b>Short-Term Interest Rate</b>									
<b>Options - OBX</b>	<b>9,558</b>	<b>1,418</b>	<b>574.05%</b>	<b>3,506</b>	<b>172.62%</b>	<b>2,732</b>	<b>2,320</b>	<b>17.76%</b>	<b>2,320</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	11	-100%	11
CGF	1,227	168	630.36%	1,110	10.54%	467	705	-33.76%	705
CGB	68,445	54,460	25.68%	138,184	-50.47%	83,873	71,654	17.05%	71,654
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>69,673</b>	<b>54,628</b>	<b>27.54%</b>	<b>139,294</b>	<b>-49.98%</b>	<b>84,340</b>	<b>72,370</b>	<b>16.54%</b>	<b>72,370</b>
<b>Bond Options - OGB</b>	<b>9</b>	<b>0</b>	<b>N/A</b>	<b>66</b>	<b>-86.36%</b>	<b>18</b>	<b>14</b>	<b>28.57%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	40,521	41,557	-2.49%	16,714	142.44%	24,263	21,811	11.24%	21,811
SXM	147	157	-6.37%	39	276.92%	79	182	-56.59%	182
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	10	-100%	10
SXK	0	69	-100%	0	N/A	10	37	-72.97%	37
SXU	0	0	N/A	0	N/A	4	15	-73.33%	15
<b>Total</b>	<b>40,670</b>	<b>41,784</b>	<b>-2.67%</b>	<b>16,754</b>	<b>142.75%</b>	<b>24,359</b>	<b>22,028</b>	<b>10.58%</b>	<b>22,028</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	1	-100%	1
SXO	214	2,552	-91.61%	1,420	-84.93%	2,675	2,158	23.96%	2,158
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>214</b>	<b>2,552</b>	<b>-91.61%</b>	<b>1,420</b>	<b>-84.93%</b>	<b>2,675</b>	<b>2,159</b>	<b>23.9%</b>	<b>2,159</b>
<b>ETF Options</b>	<b>84,673</b>	<b>73,198</b>	<b>15.68%</b>	<b>57,423</b>	<b>47.46%</b>	<b>46,712</b>	<b>34,738</b>	<b>34.47%</b>	<b>34,738</b>
<b>Share Futures</b>	<b>32</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>32</b>	<b>0</b>	<b>N/A</b>	<b>0</b>
<b>Equity Options</b>	<b>89,528</b>	<b>86,021</b>	<b>4.08%</b>	<b>105,060</b>	<b>-14.78%</b>	<b>100,808</b>	<b>85,487</b>	<b>17.92%</b>	<b>85,487</b>
<b>Currency Options - USX</b>	<b>21</b>	<b>7</b>	<b>200%</b>	<b>16</b>	<b>31.25%</b>	<b>75</b>	<b>9</b>	<b>733.33%</b>	<b>9</b>
Total Futures	222,947	193,136	15.44%	259,869	-14.21%	213,212	180,750	17.96%	180,750
Total Options	184,005	163,198	12.75%	167,331	9.97%	153,011	124,721	22.68%	124,721
<b>Grand Total</b>	<b>406,952</b>	<b>356,334</b>	<b>14.21%</b>	<b>427,200</b>	<b>-4.74%</b>	<b>366,224</b>	<b>305,471</b>	<b>19.89%</b>	<b>305,471</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

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

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