



# Statistics

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**January 2017**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	January 2017	January 2016	% CHG	December 2016	% CHG	2017	2016	% CHG	Total 2016	January 2017	January 2016	% CHG	December 2016	% CHG	January 2017	YTD 2017
<b>Short-Term Interest Rate Futures</b>																
BAX	2,252,591	2,522,001	-10.68%	2,251,464	0.05%	2,252,591	2,522,001	-10.68%	26,316,537	954,308	734,533	29.92%	936,688	1.88%	142,734	142,734
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
<b>Total</b>	<b>2,252,591</b>	<b>2,522,001</b>	<b>-10.68%</b>	<b>2,251,464</b>	<b>0.05%</b>	<b>2,252,591</b>	<b>2,522,001</b>	<b>-10.68%</b>	<b>26,316,537</b>	<b>954,308</b>	<b>734,533</b>	<b>29.92%</b>	<b>936,688</b>	<b>1.88%</b>	<b>142,734</b>	<b>142,734</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>74,697</b>	<b>40,872</b>	<b>82.76%</b>	<b>191,170</b>		<b>74,697</b>	<b>40,872</b>	<b>82.76%</b>	<b>683,247</b>	<b>305,576</b>	<b>72,677</b>	<b>320.46%</b>	<b>250,940</b>	<b>21.77%</b>	<b>103</b>	<b>103</b>
<b>Bond Futures</b>																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
CGF	32,465	5,853	454.67%	24,545	32.27%	32,465	5,853	454.67%	116,799	10,147	4,820	110.52%	3,753	170.37%	1,008	1,008
CGB	1,528,557	1,420,429	7.61%	1,368,918	11.66%	1,528,557	1,420,429	7.61%	20,968,281	439,524	462,636	-5%	434,366	1.19%	699,463	699,463
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
<b>Total</b>	<b>1,561,022</b>	<b>1,426,282</b>	<b>9.45%</b>	<b>1,393,463</b>	<b>12.02%</b>	<b>1,561,022</b>	<b>1,426,282</b>	<b>9.45%</b>	<b>21,085,080</b>	<b>449,671</b>	<b>467,456</b>	<b>-3.81%</b>	<b>438,119</b>	<b>2.64%</b>	<b>700,471</b>	<b>700,471</b>
<b>Bond Options - OGB</b>	<b>99</b>	<b>0</b>	<b>N/A</b>	<b>182</b>	<b>-45.60%</b>	<b>99</b>	<b>0</b>	<b>N/A</b>	<b>4,553</b>	<b>1,675</b>	<b>685</b>	<b>144.53%</b>	<b>1,576</b>	<b>6.28%</b>	<b>1</b>	<b>1</b>
<b>Index Futures</b>																
SXF	278,462	482,884	-42.33%	810,432	-65.64%	278,462	482,884	-42.33%	6,090,257	238,569	230,610	3.45%	244,525	-2.44%	227,970	227,970
SXM	6,021	1,636	268.03%	2,959	103.48%	6,021	1,636	268.03%	19,930	1,582	622	154.34%	1,109	42.65%	1,345	1,345
SCF	3	5	-40%	14	-78.57%	3	5	-40%	143	1	3	-66.67%	3	-66.67%	1	1
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXY	0	0	N/A	0	N/A	0	0	N/A	66	0	0	0	N/A	0	0	
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXK	0	704	-100%	0	N/A	0	704	-100%	2,754	0	2,341	-100%	0	N/A	0	0
SXU	0	18	-100%	0	N/A	0	18	-100%	1,034	0	1,643	-100%	0	N/A	0	0
<b>Total</b>	<b>284,486</b>	<b>485,247</b>	<b>-41.37%</b>	<b>813,413</b>	<b>-65.03%</b>	<b>284,486</b>	<b>485,247</b>	<b>-41.37%</b>	<b>6,114,184</b>	<b>240,152</b>	<b>235,219</b>	<b>2.1%</b>	<b>245,637</b>	<b>-2.23%</b>	<b>229,316</b>	<b>229,316</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	0	0	N/A	4	0	0	0	N/A	0	0	
SXO	12,470	146,698	-91.5%	4,283	191.15%	12,470	146,698	-91.5%	671,462	43,453	179,544	-75.8%	40,447	7.43%	55	55
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
<b>Total</b>	<b>12,470</b>	<b>146,698</b>	<b>-91.5%</b>	<b>4,283</b>	<b>191.15%</b>	<b>12,470</b>	<b>146,698</b>	<b>-91.5%</b>	<b>671,466</b>	<b>43,453</b>	<b>179,544</b>	<b>-75.8%</b>	<b>40,447</b>	<b>7.43%</b>	<b>55</b>	<b>55</b>
<b>ETF Options</b>	<b>840,244</b>	<b>1,351,955</b>	<b>-37.85%</b>	<b>1,693,466</b>	<b>-50.38%</b>	<b>840,244</b>	<b>1,351,955</b>	<b>-37.85%</b>	<b>11,724,768</b>	<b>1,717,458</b>	<b>1,435,288</b>	<b>19.66%</b>	<b>1,745,245</b>	<b>-1.59%</b>	<b>4,196</b>	<b>4,196</b>
<b>Share Futures</b>	<b>100,613</b>	<b>0</b>	<b>N/A</b>	<b>608</b>	<b>16448.19%</b>	<b>100,613</b>	<b>0</b>	<b>N/A</b>	<b>608</b>	<b>99,049</b>	<b>0</b>	<b>N/A</b>	<b>571</b>	<b>17246.58%</b>	<b>365</b>	<b>365</b>
<b>Equity Options</b>	<b>2,013,145</b>	<b>2,011,822</b>	<b>0.07%</b>	<b>1,790,563</b>	<b>12.43%</b>	<b>2,013,145</b>	<b>2,011,822</b>	<b>0.07%</b>	<b>25,302,965</b>	<b>2,307,916</b>	<b>2,434,526</b>	<b>-5.2%</b>	<b>3,073,153</b>	<b>-24.90%</b>	<b>96,807</b>	<b>96,807</b>
<b>Currency Options - USX</b>	<b>610</b>	<b>843</b>	<b>-27.64%</b>	<b>439</b>	<b>38.95%</b>	<b>610</b>	<b>843</b>	<b>-27.64%</b>	<b>19,006</b>	<b>355</b>	<b>819</b>	<b>-56.65%</b>	<b>741</b>	<b>-52.09%</b>	<b>62</b>	<b>62</b>
Total Futures	4,198,712	4,433,530	-5.3%	4,458,948	-5.84%	4,198,712	4,433,530	-5.3%	53,516,409	1,743,180	1,437,208	21.29%	1,621,015	7.54%	1,072,886	1,072,886
Total Options	2,941,265	3,552,190	-17.2%	3,680,103	-20.08%	2,941,265	3,552,190	-17.2%	38,406,005	4,376,433	4,123,539	6.13%	5,112,102	-14.39%	101,224	101,224
<b>Grand Total</b>	<b>7,139,977</b>	<b>7,985,720</b>	<b>-10.59%</b>	<b>8,139,051</b>	<b>-12.28%</b>	<b>7,139,977</b>	<b>7,985,720</b>	<b>-10.59%</b>	<b>91,922,414</b>	<b>6,119,613</b>	<b>5,560,747</b>	<b>10.05%</b>	<b>6,733,117</b>	<b>-9.11%</b>	<b>1,174,110</b>	<b>1,174,110</b>

	Average Daily Volume					Year-to-Date Volume			
	January 2017	January 2016	% CHG	December 2016	% CHG	2017	2016	% CHG	Total 2016
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	107,266	126,100	-14.94%	112,573	-4.71%	107,266	126,100	-14.94%	105,266
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>107,266</b>	<b>126,100</b>	<b>-14.94%</b>	<b>112,573</b>	<b>-4.71%</b>	<b>107,266</b>	<b>126,100</b>	<b>-14.94%</b>	<b>105,266</b>
<b>Short-Term Interest Rate</b>									
<b>Options - OBX</b>	<b>3,557</b>	<b>2,043</b>	<b>74.11%</b>	<b>9,558</b>	<b>-62.79%</b>	<b>3,557</b>	<b>2,043</b>	<b>74.11%</b>	<b>2,732</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,545	292	429.11%	1,227	25.92%	1,545	292	429.11%	467
CGB	72,788	71,021	2.49%	68,445	6.35%	72,788	71,021	2.49%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>74,334</b>	<b>71,314</b>	<b>4.24%</b>	<b>69,673</b>	<b>6.69%</b>	<b>74,334</b>	<b>71,314</b>	<b>4.24%</b>	<b>84,340</b>
<b>Bond Options - OGB</b>	<b>4</b>	<b>0</b>	<b>N/A</b>	<b>9</b>	<b>-55.56%</b>	<b>4</b>	<b>0</b>	<b>N/A</b>	<b>18</b>
<b>Index Futures</b>									
SXF	13,260	24,144	-45.08%	40,521	-67.28%	13,260	24,144	-45.08%	24,263
SXM	286	81	253.09%	147	94.56%	286	81	253.09%	79
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	0	35	-100%	0	N/A	0	35	-100%	10
SXU	0	0	N/A	0	N/A	0	0	N/A	4
<b>Total</b>	<b>13,546</b>	<b>24,262</b>	<b>-44.17%</b>	<b>40,670</b>	<b>-66.69%</b>	<b>13,546</b>	<b>24,262</b>	<b>-44.17%</b>	<b>24,359</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	593	7,334	-91.91%	214	177.10%	593	7,334	-91.91%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>593</b>	<b>7,334</b>	<b>-91.91%</b>	<b>214</b>	<b>177.10%</b>	<b>593</b>	<b>7,334</b>	<b>-91.91%</b>	<b>2,675</b>
<b>ETF Options</b>	<b>40,011</b>	<b>67,597</b>	<b>-40.81%</b>	<b>84,673</b>	<b>-52.75%</b>	<b>40,011</b>	<b>67,597</b>	<b>-40.81%</b>	<b>46,712</b>
<b>Share Futures</b>	<b>4,791</b>	<b>0</b>	<b>N/A</b>	<b>32</b>	<b>14871.88%</b>	<b>4,791</b>	<b>0</b>	<b>N/A</b>	<b>32</b>
<b>Equity Options</b>	<b>95,864</b>	<b>100,591</b>	<b>-4.7%</b>	<b>89,528</b>	<b>7.08%</b>	<b>95,864</b>	<b>100,591</b>	<b>-4.7%</b>	<b>100,808</b>
<b>Currency Options - USX</b>	<b>29</b>	<b>42</b>	<b>-30.95%</b>	<b>21</b>	<b>38.10%</b>	<b>29</b>	<b>42</b>	<b>-30.95%</b>	<b>75</b>
Total Futures	199,938	221,676	-9.81%	222,947	-10.32%	199,938	221,676	-9.81%	213,212
Total Options	140,060	177,609	-21.14%	184,005	-23.88%	140,060	177,609	-21.14%	153,011
<b>Grand Total</b>	<b>339,998</b>	<b>399,286</b>	<b>-14.85%</b>	<b>406,952</b>	<b>-16.45%</b>	<b>339,998</b>	<b>399,286</b>	<b>-14.85%</b>	<b>366,224</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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