



Statistics

January 2015

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	January 2015	January 2014	% CHG	December 2014	% CHG	2015	2014	% CHG	Total 2014	January 2015	January 2014	% CHG	December 2014	% CHG	January 2015	YTD 2015
Short-Term Interest Rate Futures																
BAX	2,729,283	2,670,759	2.19%	2,187,137	24.79%	2,729,283	2,670,759	2.19%	24,640,229	641,342	832,841	-22.99%	622,094	3.09%	156,321	156,321
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
Total	2,729,283	2,670,759	2.19%	2,187,137	24.79%	2,729,283	2,670,759	2.19%	24,640,229	641,342	832,841	-22.99%	622,094	3.09%	156,321	156,321
Short-Term Interest Rate Options - OBX	59,321	75,826	-21.77%	23,939	147.80%	59,321	75,826	-21.77%	392,661	105,151	133,554	-21.27%	65,757	59.91%	137	137
Bond Futures																
CGZ	300	1,707	-82.43%	396	-24.24%	300	1,707	-82.43%	14,269	473	1,921	-75.38%	473	0.00%	6	6
CGF	18,338	18,724	-2.06%	27,278	-32.77%	18,338	18,724	-2.06%	301,026	5,895	5,794	1.74%	6,710	-12.15%	608	608
CGB	1,281,068	1,062,240	20.6%	955,609	34.06%	1,281,068	1,062,240	20.6%	14,956,206	355,752	304,244	16.93%	401,470	-11.39%	531,093	531,093
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,299,706	1,082,671	20.05%	983,283	32.18%	1,299,706	1,082,671	20.05%	15,271,501	362,120	311,959	16.08%	408,653	-11.39%	531,707	531,707
Bond Options - OGB	3	0	N/A	0	N/A	3	0	N/A	5,130	593	1,435	-58.68%	590	N/A	1	1
Index Futures																
SXF	342,418	252,531	35.59%	679,999	-49.64%	342,418	252,531	35.59%	4,405,739	152,589	145,500	4.87%	133,625	14.19%	282,185	282,185
SXM	12,116	8,963	35.18%	15,921	-23.90%	12,116	8,963	35.18%	98,767	618	1,408	-56.11%	1,327	-53.43%	2,843	2,843
SCF	50	50	0%	26	92.31%	50	50	0%	597	1	20	-95%	3	-66.67%	13	13
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	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	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
EMF	590	0	N/A	676	-12.72%	590	0	N/A	3,308	117	0	N/A	84	39.29%	70	70
Total	355,174	261,544	35.8%	696,622	-49.01%	355,174	261,544	35.8%	4,508,411	153,325	146,928	4.35%	135,039	13.54%	285,111	285,111
Index Options - SXO	25,873	101,139	-74.42%	62,966	-58.91%	25,873	101,139	-74.42%	428,590	80,726	116,770	-30.87%	71,073	13.58%	322	322
ETF Options	432,007	146,203	195.48%	734,845	-41.21%	432,007	146,203	195.48%	4,064,224	747,705	387,563	92.93%	631,734	18.36%	5,249	5,249
Equity Options	2,036,417	1,898,463	7.27%	2,039,493	-0.15%	2,036,417	1,898,463	7.27%	20,674,540	2,431,461	2,325,928	4.54%	3,207,828	-24.20%	93,573	93,573
Currency Options - USX	188	490	-61.63%	285	-34.04%	188	490	-61.63%	2,170	314	774	-59.43%	212	48.11%	34	34
Total Futures	4,384,163	4,014,974	9.2%	3,867,042	13.37%	4,384,163	4,014,974	9.2%	44,420,141	1,156,787	1,291,728	-10.45%	1,165,786	-0.77%	973,139	973,139
Total Options	2,553,809	2,222,121	14.93%	2,861,528	-10.75%	2,553,809	2,222,121	14.93%	25,567,315	3,365,950	2,966,024	13.48%	3,977,194	-15.37%	99,316	99,316
Grand Total	6,937,972	6,237,095	11.24%	6,728,570	3.11%	6,937,972	6,237,095	11.24%	69,987,456	4,522,737	4,257,752	6.22%	5,142,980	-12.06%	1,072,455	1,072,455

	Average Daily Volume					Year-to-Date Volume			
	January 2015	January 2014	% CHG	December 2014	% CHG	2015	2014	% CHG	Total 2014
Short-Term Interest Rate									
Futures									
BAX	129,965	121,398	7.06%	104,149	24.79%	129,965	121,398	7.06%	98,560
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	129,965	121,398	7.06%	104,149	24.79%	129,965	121,398	7.06%	98,560
Short-Term Interest Rate									
Options - OBX	2,824	3,446	-18.05%	1,139	147.94%	2,824	3,446	-18.05%	1,570
Bond Futures									
CGZ	14	77	-81.82%	18	-22.22%	14	77	-81.82%	57
CGF	873	851	2.59%	1,298	-32.74%	873	851	2.59%	1,204
CGB	61,003	48,283	26.35%	45,505	34.06%	61,003	48,283	26.35%	59,824
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	61,890	49,212	25.76%	46,823	32.18%	61,890	49,212	25.76%	61,086
Bond Options - OGB	0	0	N/A	0	N/A	0	0	N/A	20
Index Futures									
SXF	16,305	11,478	42.05%	32,380	-49.64%	16,305	11,478	42.05%	17,552
SXM	576	407	41.52%	758	-24.01%	576	407	41.52%	393
SCF	2	2	0%	1	100.00%	2	2	0%	2
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	28	0	N/A	32	-12.50%	28	0	N/A	23
Total	16,913	11,888	42.27%	33,172	-49.01%	16,913	11,888	42.27%	17,961
Index Options - SXO	1,232	4,597	-73.2%	2,998	-58.91%	1,232	4,597	-73.2%	1,707
ETF Options	20,571	6,645	209.57%	34,992	-41.21%	20,571	6,645	209.57%	16,192
Equity Options	96,972	86,293	12.38%	97,118	-0.15%	96,972	86,293	12.38%	82,368
Currency Options - USX	8	22	-63.64%	13	-38.46%	8	22	-63.64%	8
Total Futures	208,769	182,498	14.4%	184,144	13.37%	208,769	182,498	14.4%	176,972
Total Options	121,609	101,005	20.4%	136,263	-10.75%	121,609	101,005	20.4%	101,861
Grand Total	330,379	283,504	16.53%	320,408	3.11%	330,379	283,504	16.53%	278,834

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

SXO: S&P/TSX 60 Index Options

EMF: FTSE Emerging Markets Index Futures

Currency options

USX: Options on the US dollar

ETF options

Equity options

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