



Statistics

May 2015

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	May 2015	May 2014	% CHG	April 2015	% CHG	2015	2014	% CHG	Total 2014	May 2015	May 2014	% CHG	April 2015	% CHG	May 2015	YTD 2015
Short-Term Interest Rate Futures																
BAX	1,431,921	1,458,897	-1.85%	1,740,174	-17.71%	9,319,996	9,801,615	-4.91%	24,640,229	673,315	784,514	-14.17%	638,232	5.5%	95,529	633,224
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	1,431,921	1,458,897	-1.85%	1,740,174	-17.71%	9,319,996	9,801,615	-4.91%	24,640,229	673,315	784,514	-14.17%	638,232	5.5%	95,529	633,224
Short-Term Interest Rate Options - OBX	16,735	19,581	-14.53%	87,188	-80.81%	335,602	269,925	24.33%	392,661	224,767	184,799	21.63%	218,288	2.97%	55	800
Bond Futures																
CGZ	100	3,219	-96.89%	300	-66.67%	2,645	8,889	-70.24%	14,269	245	1,058	-76.84%	195	25.64%	2	42
CGF	18,144	47,986	-62.19%	8,310	118.34%	76,902	127,769	-39.81%	301,026	3,320	10,008	-66.83%	4,134	-19.69%	931	3,888
CGB	1,940,316	1,881,263	3.14%	964,096	101.26%	7,446,017	6,312,963	17.95%	14,956,206	299,999	325,444	-7.82%	322,013	-6.84%	599,360	2,655,532
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,958,560	1,932,468	1.35%	972,706	101.35%	7,525,564	6,449,621	16.68%	15,271,501	303,564	336,510	-9.79%	326,342	-6.98%	600,293	2,659,462
Bond Options - OGB	227	1,660	-86.33%	0	N/A	712	3,095	-77%	5,130	227	1,660	-86.33%	421	-46.08%	2	6
Index Futures																
SXF	261,859	246,459	6.25%	253,916	3.13%	1,778,793	1,533,933	15.96%	4,405,739	153,058	141,692	8.02%	161,784	-5.39%	207,503	1,224,881
SXM	4,123	6,205	-33.55%	2,026	103.5%	26,347	38,717	-31.95%	98,767	2,211	1,505	46.91%	514	330.16%	1,563	8,011
SCF	1	42	-97.62%	6	-83.33%	93	390	-76.15%	597	0	12	-100%	1	-100%	1	36
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	156	0	N/A	301	-48.17%	2,586	0	N/A	3,308	87	0	N/A	103	-15.53%	52	675
Total	266,139	252,706	5.32%	256,249	3.86%	1,807,819	1,573,040	14.93%	4,508,411	155,356	143,209	8.48%	162,402	-4.34%	209,119	1,233,603
Index Options - SXO	29,142	27,209	7.1%	12,588	131.51%	153,592	230,395	-33.34%	428,590	108,666	118,043	-7.94%	90,424	20.17%	177	947
ETF Options	718,012	226,242	217.37%	438,480	63.75%	2,368,979	992,331	138.73%	4,064,224	1,138,266	451,099	152.33%	789,475	44.18%	2,454	16,796
Equity Options	1,563,024	1,447,988	7.95%	1,779,081	-12.14%	8,793,791	8,557,160	2.77%	20,674,540	2,790,651	2,588,226	7.82%	2,534,203	10.12%	62,564	386,362
Currency Options - USX	117	97	20.62%	84	39.29%	1,245	1,064	17.01%	2,170	356	701	-49.22%	306	16.34%	26	163
Total Futures	3,656,620	3,644,071	0.34%	2,969,129	23.16%	18,653,379	17,824,276	4.65%	44,420,141	1,132,235	1,264,233	-10.44%	1,126,976	0.47%	904,941	4,526,289
Total Options	2,327,257	1,722,777	35.09%	2,317,421	0.42%	11,653,921	10,053,970	15.91%	25,567,315	4,262,933	3,344,528	27.46%	3,633,117	17.34%	65,278	405,074
Grand Total	5,983,877	5,366,848	11.5%	5,286,550	13.19%	30,307,300	27,878,246	8.71%	69,987,456	5,395,168	4,608,761	17.06%	4,760,093	13.34%	970,219	4,931,363

	Average Daily Volume					Year-to-Date Volume			
	May 2015	May 2014	% CHG	April 2015	% CHG	2015	2014	% CHG	Total 2014
Short-Term Interest Rate Futures									
BAX	71,596	69,471	3.06%	82,865	-13.6%	90,485	94,246	-3.99%	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	71,596	69,471	3.06%	82,865	-13.6%	90,485	94,246	-3.99%	98,560
Short-Term Interest Rate Options - OBX	836	932	-10.3%	4,151	-79.86%	3,258	2,595	25.55%	1,570
Bond Futures									
CGZ	5	153	-96.73%	14	-64.29%	25	85	-70.59%	57
CGF	907	2,285	-60.31%	395	129.62%	746	1,228	-39.25%	1,204
CGB	97,015	89,583	8.3%	45,909	111.32%	72,291	60,701	19.09%	59,824
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	97,928	92,022	6.42%	46,319	111.42%	73,063	62,015	17.82%	61,086
Bond Options - OGB	11	79	-86.08%	0	N/A	6	29	-79.31%	20
Index Futures									
SXF	13,092	11,736	11.55%	12,091	8.28%	17,269	14,749	17.09%	17,552
SXM	206	295	-30.17%	96	114.58%	255	372	-31.45%	393
SCF	0	2	-100%	0	N/A	0	3	-100%	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	7	0	N/A	14	-50%	25	0	N/A	23
Total	13,306	12,033	10.58%	12,202	9.05%	17,551	15,125	16.04%	17,961
Index Options - SXO	1,457	1,295	12.51%	599	143.24%	1,491	2,215	-32.69%	1,707
ETF Options	35,900	10,773	233.24%	20,880	71.94%	22,999	9,541	141.05%	16,192
Equity Options	78,151	68,951	13.34%	84,718	-7.75%	85,376	82,280	3.76%	82,368
Currency Options - USX	5	4	25%	4	25%	12	10	20%	8
Total Futures	182,831	173,527	5.36%	141,387	29.31%	181,100	171,387	5.67%	176,972
Total Options	116,362	82,037	41.84%	110,353	5.45%	113,144	96,672	17.04%	101,861
Grand Total	299,193	255,564	17.07%	251,740	18.85%	294,245	268,060	9.77%	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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