



Statistics

January 2016

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	January 2016	January 2015	% CHG	December 2015	% CHG	2016	2015	% CHG	Total 2015	January 2016	January 2015	% CHG	December 2015	% CHG	January 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	2,522,001	2,729,283	-7.6%	2,031,170	24.16%	2,522,001	2,729,283	-7.6%	21,746,698	734,533	641,342	14.53%	613,542	19.72%	175,640	175,640
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	2,522,001	2,729,283	-7.6%	2,031,170	24.16%	2,522,001	2,729,283	-7.6%	21,746,698	734,533	641,342	14.53%	613,542	19.72%	175,640	175,640
Short-Term Interest Rate Options - OBX	40,872	59,321	-31.1%	29,790	37.20%	40,872	59,321	-31.1%	580,007	72,677	105,151	-30.88%	62,102	17.03%	146	146
Bond Futures																
CGZ	0	300	-100%	0	N/A	0	300	-100%	2,840	0	473	-100%	0	N/A	0	0
CGF	5,853	18,338	-68.08%	3,530	65.81%	5,853	18,338	-68.08%	176,269	4,820	5,895	-18.24%	4,742	1.64%	225	225
CGB	1,420,429	1,281,068	10.88%	1,143,678	24.20%	1,420,429	1,281,068	10.88%	17,913,516	462,636	355,752	30.05%	421,910	9.65%	633,546	633,546
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,426,282	1,299,706	9.74%	1,147,208	24.33%	1,426,282	1,299,706	9.74%	18,092,625	467,456	362,120	29.09%	426,652	9.56%	633,771	633,771
Bond Options - OGB	0	3	-100%	0		0	3	-100%	3,677	685	593	15.51%	685	0.00%	0	0
Index Futures																
SXF	482,884	342,418	41.02%	872,706	-44.67%	482,884	342,418	41.02%	5,474,698	230,610	152,589	51.13%	216,181	6.67%	406,632	406,632
SXM	1,636	12,116	-86.5%	3,310	-50.57%	1,636	12,116	-86.5%	45,867	622	618	0.65%	431	44.32%	627	627
SCF	5	50	-90%	8	-37.50%	5	50	-90%	115	3	1	200%	0	N/A	4	4
SXA	0	0	N/A	0	N/A	0	0	N/A	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	0	N/A	2	N/A	0	0	N/A	189	0	0	N/A	0	N/A	0	0
EMF	0	590	-100%	0	N/A	0	590	-100%	2,626	0	117	-100%	0	N/A	0	0
SXK	704	0	N/A	1,454	-51.58%	704	0	N/A	3,950	2,341	0	N/A	2,340	0.04%	187	187
SXU	18	0	N/A	0	N/A	18	0	N/A	1,629	1,643	0	N/A	1,625	1.11%	6	6
Total	485,247	355,174	36.62%	877,480	-44.70%	485,247	355,174	36.62%	5,529,094	235,219	153,325	53.41%	220,577	6.64%	407,456	407,456
Index Options																
SXJ	0	0	N/A	1	-100.00%	0	0	N/A	202	0	0	N/A	0	N/A	0	0
SXO	146,698	25,873	466.99%	53,592	173.73%	146,698	25,873	466.99%	541,759	179,544	80,726	122.41%	90,923	97.47%	445	445
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	146,698	25,873	466.99%	53,593	173.73%	146,698	25,873	466.99%	541,961	179,544	80,726	122.41%	90,923	97.47%	445	445
ETF Options	1,351,955	432,007	212.95%	1,537,178	-12.05%	1,351,955	432,007	212.95%	8,719,474	1,435,288	747,705	91.96%	988,578	45.19%	5,205	5,205
Equity Options	2,011,822	2,036,417	-1.21%	1,805,890	11.40%	2,011,822	2,036,417	-1.21%	21,457,412	2,434,526	2,430,361	0.17%	3,144,373	-22.58%	81,961	81,961
Currency Options - USX	843	188	348.4%	167	404.79%	843	188	348.4%	2,491	819	314	160.83%	257	218.68%	52	52
Total Futures	4,433,530	4,384,163	1.13%	4,055,858	9.31%	4,433,530	4,384,163	1.13%	45,368,417	1,437,208	1,156,787	24.24%	1,260,771	13.99%	1,216,867	1,216,867
Total Options	3,552,190	2,553,809	39.09%	3,427,175	3.65%	3,552,190	2,553,809	39.09%	31,305,022	4,123,539	3,364,850	22.55%	4,287,858	-3.83%	87,809	87,809
Grand Total	7,985,720	6,937,972	15.1%	7,483,033	6.72%	7,985,720	6,937,972	15.1%	76,673,439	5,560,747	4,521,637	22.98%	5,548,629	0.22%	1,304,676	1,304,676

	Average Daily Volume					Year-to-Date Volume			
	January 2016	January 2015	% CHG	December 2015	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	126,100	129,965	-2.97%	96,722	30.37%	126,100	129,965	-2.97%	86,986
ONX	0	0	N/A	0		0	0	N/A	0
OIS	0	0	N/A	0		0	0	N/A	0
Total	126,100	129,965	-2.97%	96,722	30.37%	126,100	129,965	-2.97%	86,986
Short-Term Interest Rate Options - OBX	2,043	2,824	-27.66%	1,418	44.08%	2,043	2,824	-27.66%	2,320
Bond Futures									
CGZ	0	14	-100%	0	N/A	0	14	-100%	11
CGF	292	873	-66.55%	168	73.81%	292	873	-66.55%	705
CGB	71,021	61,003	16.42%	54,460	30.41%	71,021	61,003	16.42%	71,654
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	71,314	61,890	15.23%	54,628	30.54%	71,314	61,890	15.23%	72,370
Bond Options - OGB	0	0	N/A	0	N/A	0	0	N/A	14
Index Futures									
SXF	24,144	16,305	48.08%	41,557	-41.90%	24,144	16,305	48.08%	21,811
SXM	81	576	-85.94%	157	-48.41%	81	576	-85.94%	182
SCF	0	2	-100%	0	N/A	0	2	-100%	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	28	-100%	0	N/A	0	28	-100%	10
SXK	35	0	N/A	69	-49.28%	35	0	N/A	37
SXU	0	0	N/A	0	N/A	0	0	N/A	15
Total	24,262	16,913	43.45%	41,784	-41.93%	24,262	16,913	43.45%	22,028
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	1
SXO	7,334	1,232	495.29%	2,552	187.38%	7,334	1,232	495.29%	2,158
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	7,334	1,232	495.29%	2,552	187.38%	7,334	1,232	495.29%	2,159
ETF Options	67,597	20,571	228.6%	73,198	-7.65%	67,597	20,571	228.6%	34,738
Equity Options	100,591	96,972	3.73%	85,994	16.97%	100,591	96,972	3.73%	85,487
Currency Options - USX	42	8	425%	7	500.00%	42	8	425%	9
Total Futures	221,676	208,769	6.18%	193,136	14.78%	221,676	208,769	6.18%	180,750
Total Options	177,609	121,609	46.05%	163,198	8.83%	177,609	121,609	46.05%	124,721
Grand Total	399,286	330,379	20.86%	356,334	12.05%	399,286	330,379	20.86%	305,471

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

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