



Statistics

February 2016

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	February 2016	February 2015	% CHG	January 2016	% CHG	2016	2015	% CHG	Total 2015	February 2016	February 2015	% CHG	January 2016	% CHG	February 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	2,150,764	1,617,250	32.99%	2,522,001	-14.72%	4,672,765	4,346,533	7.51%	21,746,698	882,213	672,353	31.21%	734,533	20.11%	162,518	338,158
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	2,150,764	1,617,250	32.99%	2,522,001	-14.72%	4,672,765	4,346,533	7.51%	21,746,698	882,213	672,353	31.21%	734,533	20.11%	162,518	338,158
Short-Term Interest Rate Options - OBX	83,441	37,450	122.81%	40,872	104.15%	124,313	96,771	28.46%	580,007	111,179	127,625	-12.89%	72,677	52.98%	194	340
Bond Futures																
CGZ	0	1,271	-100%	0	N/A	0	1,571	-100%	2,840	0	573	-100%	0	N/A	0	0
CGF	15,190	19,461	-21.95%	5,853	159.53%	21,043	37,799	-44.33%	176,269	3,771	6,167	-38.85%	4,820	-21.76%	333	558
CGB	2,542,177	2,222,600	14.38%	1,420,429	78.97%	3,962,606	3,503,668	13.1%	17,913,516	422,960	400,981	5.48%	462,636	-8.58%	748,396	1,381,942
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,557,367	2,243,332	14%	1,426,282	79.3%	3,983,649	3,543,038	12.44%	18,092,625	426,731	407,721	4.66%	467,456	-8.71%	748,729	1,382,500
Bond Options - OGB	1,651	450	266.89%	0	N/A	1,651	453	264.46%	3,677	1,651	453	264.46%	685	141.02%	4	4
Index Futures																
SXF	397,744	255,616	55.6%	482,884	-17.63%	880,628	598,034	47.25%	5,474,698	210,407	162,278	29.66%	230,610	-8.76%	329,421	736,053
SXM	1,761	3,074	-42.71%	1,636	7.64%	3,397	15,190	-77.64%	45,867	505	471	7.22%	622	-18.81%	551	1,178
SCF	36	30	20%	5	620%	41	80	-48.75%	115	20	5	300%	3	566.67%	14	18
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	0	N/A	0	0	N/A	189	0	0	N/A	0	N/A	0	0
EMF	0	501	-100%	0	N/A	0	1,091	-100%	2,626	0	123	-100%	0	N/A	0	0
SXK	0	0	N/A	704	-100%	704	0	N/A	3,950	2,341	0	N/A	2,341	0%	0	187
SXU	0	0	N/A	18	-100%	18	0	N/A	1,629	1,643	0	N/A	1,643	0%	0	6
Total	399,541	259,221	54.13%	485,247	-17.66%	884,788	614,395	44.01%	5,529,094	214,916	162,877	31.95%	235,219	-8.63%	329,986	737,442
Index Options																
SXJ	0	0	N/A	0	N/A	0	0	N/A	202	0	0	N/A	0	N/A	0	0
SXO	85,631	46,272	85.06%	146,698	-41.63%	232,329	72,145	222.03%	541,759	161,450	96,667	67.02%	179,544	-10.08%	320	765
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	85,631	46,272	85.06%	146,698	-41.63%	232,329	72,145	222.03%	541,961	161,450	96,667	67.02%	179,544	-10.08%	320	765
ETF Options	877,227	289,165	203.37%	1,351,955	-35.11%	2,229,182	721,172	209.11%	8,719,474	1,382,428	844,576	63.68%	1,435,288	-3.68%	4,748	9,953
Equity Options	2,308,994	1,908,670	20.97%	2,011,822	14.77%	4,320,816	3,945,087	9.52%	21,457,412	2,842,282	2,679,884	6.06%	2,434,526	16.75%	92,992	174,953
Currency Options - USX	6,125	286	2,041.61%	843	626.57%	6,968	474	1,370.04%	2,491	3,385	407	731.7%	819	313.31%	84	136
Total Futures	5,107,672	4,119,803	23.98%	4,433,530	15.21%	9,541,202	8,503,966	12.2%	45,368,417	1,523,860	1,242,951	22.6%	1,437,208	6.03%	1,241,233	2,458,100
Total Options	3,363,069	2,282,293	47.36%	3,552,190	-5.32%	6,915,259	4,836,102	42.99%	31,305,022	4,502,375	3,749,612	20.08%	4,123,539	9.19%	98,342	186,151
Grand Total	8,470,741	6,402,096	32.31%	7,985,720	6.07%	16,456,461	13,340,068	23.36%	76,673,439	6,026,235	4,992,563	20.7%	5,560,747	8.37%	1,339,575	2,644,251

	Average Daily Volume					Year-to-Date Volume			
	February 2016	February 2015	% CHG	January 2016	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate									
Futures									
BAX	107,538	85,118	26.34%	126,100	-14.72%	116,819	108,663	7.51%	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
Total	107,538	85,118	26.34%	126,100	-14.72%	116,819	108,663	7.51%	86,986
Short-Term Interest Rate									
Options - OBX	4,172	1,971	111.67%	2,043	104.21%	3,107	2,419	28.44%	2,320
Bond Futures									
CGZ	0	66	-100%	0	N/A	0	39	-100%	11
CGF	759	1,024	-25.88%	292	159.93%	526	944	-44.28%	705
CGB	127,108	116,978	8.66%	71,021	78.97%	99,065	87,591	13.1%	71,654
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	127,868	118,070	8.3%	71,314	79.3%	99,591	88,575	12.44%	72,370
Bond Options - OGB	82	23	256.52%	0	N/A	41	11	272.73%	14
Index Futures									
SXF	19,887	13,453	47.83%	24,144	-17.63%	22,015	14,950	47.26%	21,811
SXM	88	161	-45.34%	81	8.64%	84	379	-77.84%	182
SCF	1	1	0%	0	N/A	1	2	-50%	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	26	-100%	0	N/A	0	27	-100%	10
SXK	0	0	N/A	35	-100%	17	0	N/A	37
SXU	0	0	N/A	0	N/A	0	0	N/A	15
Total	19,977	13,643	46.43%	24,262	-17.66%	22,119	15,359	44.01%	22,028
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	1
SXO	4,281	2,435	75.81%	7,334	-41.63%	5,808	1,803	222.13%	2,158
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	4,281	2,435	75.81%	7,334	-41.63%	5,808	1,803	222.13%	2,159
ETF Options	43,861	15,219	188.2%	67,597	-35.11%	55,729	18,029	209.11%	34,738
Equity Options	115,449	100,456	14.93%	100,591	14.77%	108,020	98,627	9.52%	85,487
Currency Options - USX	306	15	1,940%	42	628.57%	174	11	1,481.82%	9
Total Futures	255,383	216,831	17.78%	221,676	15.21%	238,530	212,599	12.2%	180,750
Total Options	168,153	120,120	39.99%	177,609	-5.32%	172,881	120,902	42.99%	124,721
Grand Total	423,537	336,952	25.7%	399,286	6.07%	411,411	333,501	23.36%	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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