



Statistics

December 2014

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	December 2014	December 2013	% CHG	November 2014	% CHG	2014	2013	% CHG	Total 2013	December 2014	December 2013	% CHG	November 2014	% CHG	December 2014	YTD 2014
Short-Term Interest Rate Futures																
BAX	2,187,137	1,722,050	27.01%	1,552,697	40.86%	24,640,229	22,578,143	9.13%	22,578,143	622,094	667,149	-6.75%	749,318	-16.98%	88,506	829,592
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	2,187,137	1,722,050	27.01%	1,552,697	40.86%	24,640,229	22,578,143	9.13%	22,578,143	622,094	667,149	-6.75%	749,318	-16.98%	88,506	829,592
Short-Term Interest Rate Options - OBX	23,939	55,456	-56.83%	17,491	36.87%	392,661	588,279	-33.25%	588,279	65,757	111,929	-41.25%	103,313	-36.35%	115	1,033
Bond Futures																
CGZ	396	2,557	-84.51%	1,402	-71.76%	14,269	79,349	-82.02%	79,349	473	1,686	-71.95%	469	0.85%	8	267
CGF	27,278	15,653	74.27%	33,020	-17.39%	301,026	276,610	8.83%	276,610	6,710	6,079	10.38%	9,316	-27.97%	1,046	8,657
CGB	955,609	954,558	0.11%	1,815,443	-47.36%	14,956,206	13,824,451	8.19%	13,824,451	401,470	269,522	48.96%	401,090	0.1%	383,434	4,744,493
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	983,283	972,768	1.08%	1,849,865	-46.85%	15,271,501	14,180,410	7.69%	14,180,410	408,653	277,287	47.38%	410,875	-0.54%	384,488	4,753,417
Bond Options - OGB	0	0	N/A	590	-100%	5,130	4,669	9.87%	4,669	590	1,435	-58.89%	590	0%	0	6
Index Futures																
SXF	679,999	549,747	23.69%	224,582	202.78%	4,405,739	3,994,992	10.28%	3,994,992	133,625	136,352	-2%	130,951	2.04%	331,645	2,643,207
SXM	15,921	10,117	57.37%	7,432	114.22%	98,767	100,194	-1.42%	100,194	1,327	1,229	7.97%	2,242	-40.81%	3,912	30,016
SCF	26	0	N/A	25	4%	597	406	47.04%	406	3	0	N/A	1	200%	8	119
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	676	0	N/A	578	16.96%	3,308	0	N/A	0	84	0	N/A	88	-4.55%	119	614
Total	696,622	559,864	24.43%	232,617	199.47%	4,508,411	4,095,592	10.08%	4,095,592	135,039	137,581	-1.85%	133,282	1.32%	335,684	2,673,956
Index Options - SXO	62,966	90,513	-30.43%	14,371	338.15%	428,590	511,384	-16.19%	511,384	71,073	129,029	-44.92%	106,016	-32.96%	337	2,595
ETF Options	734,845	151,776	384.16%	357,153	105.75%	4,064,224	2,905,949	39.86%	2,905,949	631,734	311,161	103.03%	735,846	-14.15%	5,615	39,336
Equity Options	2,039,493	1,647,004	23.83%	1,758,003	16.01%	20,674,540	21,335,465	-3.1%	21,335,465	3,207,828	2,693,007	19.12%	2,971,982	7.94%	84,079	841,776
Currency Options - USX	285	244	16.8%	70	307.14%	2,170	6,931	-68.69%	6,931	212	484	-56.2%	350	-39.43%	22	240
Total Futures	3,867,042	3,254,682	18.82%	3,635,179	6.38%	44,420,141	40,854,145	8.73%	40,854,145	1,165,786	1,082,017	7.74%	1,293,475	-9.87%	808,678	8,256,965
Total Options	2,861,528	1,944,993	47.12%	2,147,678	33.24%	25,567,315	25,352,677	0.85%	25,352,677	3,977,194	3,247,045	22.49%	3,918,097	1.51%	90,168	884,986
Grand Total	6,728,570	5,199,675	29.4%	5,782,857	16.35%	69,987,456	66,206,822	5.71%	66,206,822	5,142,980	4,329,062	18.8%	5,211,572	-1.32%	898,846	9,141,951

	Average Daily Volume					Year-to-Date Volume			
	December 2014	December 2013	% CHG	November 2014	% CHG	2014	2013	% CHG	Total 2013
Short-Term Interest Rate Futures									
BAX	104,149	86,102	20.96%	81,720	27.45%	98,560	90,312	9.13%	90,312
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	104,149	86,102	20.96%	81,720	27.45%	98,560	90,312	9.13%	90,312
Short-Term Interest Rate Options - OBX	1,139	2,772	-58.91%	920	23.8%	1,570	2,353	-33.28%	2,353
Bond Futures									
CGZ	18	127	-85.83%	73	-75.34%	57	317	-82.02%	317
CGF	1,298	782	65.99%	1,737	-25.27%	1,204	1,106	8.86%	1,106
CGB	45,505	47,727	-4.66%	95,549	-52.38%	59,824	55,297	8.19%	55,297
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	46,823	48,638	-3.73%	97,361	-51.91%	61,086	56,721	7.7%	56,721
Bond Options - OGB	0	0	N/A	31	-100%	20	18	11.11%	18
Index Futures									
SXF	32,380	27,487	17.8%	11,229	188.36%	17,552	15,916	10.28%	15,916
SXM	758	505	50.1%	371	104.31%	393	399	-1.5%	399
SCF	1	0	N/A	1	0%	2	1	100%	1
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	32	0	N/A	28	14.29%	23	0	N/A	0
Total	33,172	27,993	18.5%	11,630	185.23%	17,961	16,317	10.08%	16,317
Index Options - SXO	2,998	4,525	-33.75%	718	317.55%	1,707	2,037	-16.2%	2,037
ETF Options	34,992	7,588	361.15%	17,857	95.96%	16,192	11,577	39.86%	11,577
Equity Options	97,118	82,350	17.93%	87,900	10.49%	82,368	85,001	-3.1%	85,001
Currency Options - USX	13	12	8.33%	3	333.33%	8	27	-70.37%	27
Total Futures	184,144	162,734	13.16%	181,758	1.31%	176,972	162,765	8.73%	162,765
Total Options	136,263	97,249	40.12%	107,383	26.89%	101,861	101,006	0.85%	101,006
Grand Total	320,408	259,983	23.24%	289,142	10.81%	278,834	263,772	5.71%	263,772

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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