



Statistics

February 2015

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	February 2015	February 2014	% CHG	January 2015	% CHG	2015	2014	% CHG	Total 2014	February 2015	February 2014	% CHG	January 2015	% CHG	February 2015	YTD 2015
Short-Term Interest Rate Futures																
BAX	1,617,250	1,926,015	-16.03%	2,729,283	-40.75%	4,346,533	4,596,774	-5.44%	24,640,229	672,353	848,397	-20.75%	641,342	4.84%	132,831	289,152
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	
Total	1,617,250	1,926,015	-16.03%	2,729,283	-40.75%	4,346,533	4,596,774	-5.44%	24,640,229	672,353	848,397	-20.75%	641,342	4.84%	132,831	289,152
Short-Term Interest Rate Options - OBX	37,450	58,858	-36.37%	59,321	-36.87%	96,771	134,684	-28.15%	392,661	127,625	168,000	-24.03%	105,151	21.37%	88	225
Bond Futures																
CGZ	1,271	2,354	-46.01%	300	323.67%	1,571	4,061	-61.32%	14,289	573	1,527	-62.48%	473	21.14%	20	26
CGF	19,461	24,274	-19.83%	18,338	6.12%	37,799	42,998	-12.09%	301,026	6,167	4,900	25.86%	5,895	4.61%	710	1,318
CGB	2,222,600	1,513,957	46.81%	1,281,068	73.5%	3,503,668	2,576,197	36%	14,956,206	400,981	296,095	35.42%	355,752	12.71%	555,143	1,086,236
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	
Total	2,243,332	1,540,585	45.62%	1,299,706	72.6%	3,543,038	2,623,256	35.06%	15,271,501	407,721	302,522	34.77%	362,120	12.59%	555,873	1,087,580
Bond Options - OGB	450	1,435	-68.64%	3	14,900%	453	1,435	-68.43%	5,130	453	1,435	-68.43%	593	-23.61%	2	3
Index Futures																
SXF	255,616	211,041	21.12%	342,418	-25.35%	598,034	463,572	29.01%	4,405,739	162,278	146,960	10.42%	152,589	6.35%	203,236	485,421
SXM	3,074	8,218	-62.59%	12,116	-74.63%	15,190	17,181	-11.59%	98,767	471	2,550	-81.53%	618	-23.79%	1,099	3,942
SCF	30	164	-81.71%	50	-40%	80	214	-62.62%	597	5	2	150%	1	400%	11	24
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	
SXY	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	
EMF	501	0	N/A	590	-15.09%	1,091	0	N/A	3,308	123	0	N/A	117	5.13%	144	214
Total	259,221	219,423	18.14%	355,174	-27.02%	614,395	480,967	27.74%	4,508,411	162,877	149,512	8.94%	153,325	6.23%	204,490	489,601
Index Options - SXO	46,272	27,980	65.38%	25,873	78.84%	72,145	129,119	-44.13%	428,590	96,667	112,425	-14.02%	80,726	19.75%	141	463
ETF Options	289,165	220,446	31.17%	432,007	-33.07%	721,172	366,649	96.89%	4,064,224	844,576	363,720	132.21%	747,705	12.96%	3,211	8,460
Equity Options	1,908,670	1,763,573	8.23%	2,036,417	-6.27%	3,945,087	3,662,036	7.73%	20,674,540	2,680,744	2,604,922	2.91%	2,431,461	10.25%	79,943	173,516
Currency Options - USX	286	310	-7.74%	188	52.13%	474	800	-40.75%	2,170	407	786	-48.22%	314	29.62%	36	70
Total Futures	4,119,803	3,686,023	11.77%	4,384,163	-6.03%	8,503,966	7,700,997	10.43%	44,420,141	1,242,951	1,300,431	-4.42%	1,156,787	7.45%	893,194	1,866,333
Total Options	2,282,293	2,072,602	10.12%	2,553,809	-10.63%	4,836,102	4,294,723	12.61%	25,567,315	3,750,472	3,251,288	15.35%	3,365,950	11.42%	83,421	182,737
Grand Total	6,402,096	5,758,625	11.17%	6,937,972	-7.72%	13,340,068	11,995,720	11.21%	69,987,456	4,993,423	4,551,719	9.7%	4,522,737	10.41%	976,615	2,049,070

	Average Daily Volume					Year-to-Date Volume			
	February 2015	February 2014	% CHG	January 2015	% CHG	2015	2014	% CHG	Total 2014
Short-Term Interest Rate									
Futures									
BAX	85,118	101,369	-16.03%	129,965	-34.51%	108,663	112,116	-3.08%	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	85,118	101,369	-16.03%	129,965	-34.51%	108,663	112,116	-3.08%	98,560
Short-Term Interest Rate									
Options - OBX	1,971	3,097	-36.36%	2,824	-30.21%	2,419	3,284	-26.34%	1,570
Bond Futures									
CGZ	66	123	-46.34%	14	371.43%	39	99	-60.61%	57
CGF	1,024	1,277	-19.81%	873	17.3%	944	1,048	-9.92%	1,204
CGB	116,978	79,681	46.81%	61,003	91.76%	87,591	62,834	39.4%	59,824
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	118,070	81,083	45.62%	61,890	90.77%	88,575	63,981	38.44%	61,086
Bond Options - OGB	23	75	-69.33%	0	N/A	11	35	-68.57%	20
Index Futures									
SXF	13,453	11,107	21.12%	16,305	-17.49%	14,950	11,306	32.23%	17,552
SXM	161	432	-62.73%	576	-72.05%	379	419	-9.55%	393
SCF	1	8	-87.5%	2	-50%	2	5	-60%	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	26	0	N/A	28	-7.14%	27	0	N/A	23
Total	13,643	11,548	18.14%	16,913	-19.33%	15,359	11,730	30.94%	17,961
Index Options - SXO	2,435	1,472	65.42%	1,232	97.65%	1,803	3,149	-42.74%	1,707
ETF Options	15,219	11,602	31.18%	20,571	-26.02%	18,029	8,942	101.62%	16,192
Equity Options	100,456	92,819	8.23%	96,972	3.59%	98,627	89,317	10.42%	82,368
Currency Options - USX	15	16	-6.25%	8	87.5%	11	19	-42.11%	8
Total Futures	216,831	194,001	11.77%	208,769	3.86%	212,599	187,829	13.19%	176,972
Total Options	120,120	109,084	10.12%	121,609	-1.22%	120,902	104,749	15.42%	101,861
Grand Total	336,952	303,085	11.17%	330,379	1.99%	333,501	292,578	13.99%	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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