



Statistics

December 2015

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	December 2015	December 2014	% CHG	November 2015	% CHG	2015	2014	% CHG	Total 2014	December 2015	December 2014	% CHG	November 2015	% CHG	December 2015	YTD 2015
Short-Term Interest Rate Futures																
BAX	2,031,170	2,187,137	-7.13%	1,435,135	41.53%	21,746,698	24,640,229	-11.74%	24,640,229	613,542	622,094	-1.38%	689,180	-10.98%	120,318	1,463,430
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	2,031,170	2,187,137	-7.13%	1,435,135	41.53%	21,746,698	24,640,229	-11.74%	24,640,229	613,542	622,094	-1.38%	689,180	-10.98%	120,318	1,463,430
Short-Term Interest Rate Options - OBX	29,790	23,939	24.44%	35,456	-15.98%	580,007	392,661	47.71%	392,661	62,102	65,757	-5.56%	101,280	-38.68%	70	1,544
Bond Futures																
CGZ	0	396	-100%	0	N/A	2,840	14,269	-80.1%	14,269	0	473	-100%	0	N/A	0	44
CGF	3,530	27,278	-87.06%	18,291	-80.7%	176,269	301,026	-41.44%	301,026	4,742	6,710	-29.33%	4,852	-2.27%	156	7,460
CGB	1,143,678	955,609	19.68%	2,019,881	-43.38%	17,913,516	14,956,206	19.77%	14,956,206	421,910	401,470	5.09%	383,744	9.95%	508,844	6,463,669
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,147,208	983,283	16.67%	2,038,172	-43.71%	18,092,625	15,271,501	18.47%	15,271,501	426,652	408,653	4.4%	388,596	9.79%	509,000	6,471,173
Bond Options - OGB	0	0	N/A	685	-100%	3,677	5,130	-28.32%	5,130	685	590	16.1%	685	0%	0	13
Index Futures																
SXF	872,706	679,999	28.34%	270,141	223.06%	5,474,698	4,405,739	24.26%	4,405,739	216,181	133,625	61.78%	216,873	-0.32%	408,377	3,372,333
SXM	3,310	15,921	-79.21%	2,234	48.17%	45,867	98,767	-53.56%	98,767	431	1,327	-67.52%	587	-26.58%	1,261	16,191
SCF	8	26	-69.23%	1	700%	115	597	-80.74%	597	0	3	-100%	0	N/A	4	52
SXA	0	0	N/A	0	N/A	20	0	N/A	0	0	0	N/A	0	N/A	0	3
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	2	0	N/A	21	-90.48%	189	0	N/A	0	0	0	N/A	117	-100%	2	55
EMF	0	676	-100%	0	N/A	2,626	3,308	-20.62%	3,308	0	84	-100%	0	N/A	0	677
SXK	1,454	0	N/A	760	91.32%	3,950	0	N/A	0	2,340	0	N/A	2,356	-0.68%	47	99
SXU	0	0	N/A	1,000	-100%	1,629	0	N/A	0	1,625	0	N/A	1,625	0%	0	10
Total	877,480	696,622	25.96%	274,157	220.07%	5,529,094	4,508,411	22.64%	4,508,411	220,577	135,039	63.34%	221,558	-0.44%	409,691	3,389,420
Index Options																
SXJ	1	0	N/A	1	0%	202	0	N/A	0	0	0	N/A	1	-100%	1	3
SXO	53,592	62,966	-14.89%	57,933	-7.49%	541,759	428,590	26.41%	428,590	90,923	71,073	27.93%	143,229	-36.52%	323	3,192
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	53,593	62,966	-14.89%	57,934	-7.49%	541,961	428,590	26.45%	428,590	90,923	71,073	27.93%	143,230	-36.52%	324	3,195
ETF Options	1,537,178	734,845	109.18%	618,191	148.66%	8,719,474	4,064,224	114.54%	4,064,224	988,578	631,734	56.49%	1,664,456	-40.61%	3,513	39,669
Equity Options	1,805,890	2,039,493	-11.45%	1,937,011	-6.77%	21,456,144	20,674,540	3.78%	20,674,540	3,144,373	3,207,828	-1.98%	3,082,815	2%	64,129	859,685
Currency Options - USX	167	285	-41.4%	135	23.7%	2,491	2,170	14.79%	2,170	257	212	21.23%	339	-24.19%	27	361
Total Futures	4,055,858	3,867,042	4.88%	3,747,464	8.23%	45,368,417	44,420,141	2.14%	44,420,141	1,260,771	1,165,786	8.15%	1,299,334	-2.97%	1,039,009	11,324,023
Total Options	3,427,175	2,861,528	19.77%	2,650,083	29.32%	31,305,022	25,567,315	22.44%	25,567,315	4,287,858	3,977,194	7.81%	4,993,370	-14.13%	68,079	904,524
Grand Total	7,483,033	6,728,570	11.21%	6,397,547	16.97%	76,673,439	69,987,456	9.55%	69,987,456	5,548,629	5,142,980	7.89%	6,292,704	-11.82%	1,107,088	12,228,547

	Average Daily Volume					Year-to-Date Volume			
	December 2015	December 2014	% CHG	November 2015	% CHG	2015	2014	% CHG	Total 2014
Short-Term Interest Rate Futures									
BAX	96,722	104,149	-7.13%	71,756	34.79%	86,986	98,560	-11.74%	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	96,722	104,149	-7.13%	71,756	34.79%	86,986	98,560	-11.74%	98,560
Short-Term Interest Rate Options - OBX	1,418	1,139	24.5%	1,772	-19.98%	2,320	1,570	47.77%	1,570
Bond Futures									
CGZ	0	18	-100%	0	N/A	11	57	-80.7%	57
CGF	168	1,298	-87.06%	914	-81.62%	705	1,204	-41.45%	1,204
CGB	54,460	45,505	19.68%	100,994	-46.08%	71,654	59,824	19.78%	59,824
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	54,628	46,823	16.67%	101,908	-46.4%	72,370	61,086	18.47%	61,086
Bond Options - OGB	0	0	N/A	34	-100%	14	20	-30%	20
Index Futures									
SXF	41,557	32,380	28.34%	12,863	223.07%	21,811	17,552	24.27%	17,552
SXM	157	758	-79.29%	106	48.11%	182	393	-53.69%	393
SCF	0	1	-100%	0	N/A	0	2	-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	1	-100%	0	0	N/A	0
EMF	0	32	-100%	0	N/A	10	23	-56.52%	23
SXK	69	0	N/A	36	91.67%	37	0	N/A	0
SXU	0	0	N/A	47	-100%	15	0	N/A	0
Total	41,784	33,172	25.96%	13,055	220.06%	22,028	17,961	22.64%	17,961
Index Options									
SXJ	0	0	N/A	0	N/A	1	0	N/A	0
SXO	2,552	2,998	-14.88%	2,758	-7.47%	2,158	1,707	26.42%	1,707
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	2,552	2,998	-14.88%	2,758	-7.47%	2,159	1,707	26.48%	1,707
ETF Options	73,198	34,992	109.19%	29,437	148.66%	34,738	16,192	114.54%	16,192
Equity Options	85,994	97,118	-11.45%	92,238	-6.77%	85,482	82,368	3.78%	82,368
Currency Options - USX	7	13	-46.15%	6	16.67%	9	8	12.5%	8
Total Futures	193,136	184,144	4.88%	178,450	8.23%	180,750	176,972	2.14%	176,972
Total Options	163,198	136,263	19.77%	126,194	29.32%	124,721	101,861	22.44%	101,861
Grand Total	356,334	320,408	11.21%	304,645	16.97%	305,471	278,834	9.55%	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
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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