



Statistics

May

2016

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	May 2016	May 2015	% CHG	April 2016	% CHG	2016	2015	% CHG	Total 2015	May 2016	May 2015	% CHG	April 2016	% CHG	May 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	2,006,960	1,431,921	40.16%	2,178,883	-7.89%	11,135,281	9,319,996	19.48%	21,746,698	797,152	673,315	18.39%	777,809	2.49%	126,064	745,232
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
Total	2,006,960	1,431,921	40.16%	2,178,883	-7.89%	11,135,281	9,319,996	19.48%	21,746,698	797,152	673,315	18.39%	777,809	2.49%	126,064	745,232
Short-Term Interest Rate Options - OBX	37,150	16,735	121.99%	16,170	129.75%	218,127	335,602	-35%	580,007	111,087	224,767	-50.58%	87,637	26.76%	46	545
Bond Futures																
CGZ	0	100	-100%	0	N/A	0	2,645	-100%	2,840	0	245	-100%	0	N/A	0	0
CGF	12,044	18,144	-33.62%	2,087	477.1%	38,549	76,902	-49.87%	176,269	3,426	3,320	3.19%	4,174	-17.92%	516	1,402
CGB	2,386,773	1,940,316	23.01%	1,475,954	61.71%	9,231,969	7,446,017	23.99%	17,913,516	413,087	299,999	37.7%	451,807	-8.57%	710,174	3,467,082
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
Total	2,398,817	1,958,560	22.48%	1,478,041	62.3%	9,270,518	7,525,564	23.19%	18,092,625	416,513	303,564	37.21%	455,981	-8.66%	710,690	3,468,484
Bond Options - OGB	888	227	291.19%	1	88,700%	2,541	712	256.88%	3,677	888	227	291.19%	1,652	-46.25%	2	8
Index Futures																
SXF	340,717	261,859	30.12%	273,519	24.57%	2,294,775	1,778,793	29.01%	5,474,698	249,673	153,058	63.12%	216,212	15.48%	252,968	1,547,680
SXM	1,501	4,123	-63.59%	1,646	-8.81%	8,736	26,347	-66.84%	45,867	441	2,211	-80.05%	648	-31.94%	559	3,375
SCF	3	1	200%	5	-40%	86	93	-7.53%	115	0	0	N/A	1	-100%	3	39
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	156	-100%	0	N/A	0	2,586	-100%	2,626	0	87	-100%	0	N/A	0	0
SXK	0	0	N/A	0	N/A	2,004	0	N/A	3,950	2,340	0	N/A	2,340	0%	0	189
SXU	0	0	N/A	0	N/A	24	0	N/A	1,629	1,631	0	N/A	1,631	0%	0	9
Total	342,221	266,139	28.59%	275,170	24.37%	2,305,625	1,807,819	27.54%	5,529,094	254,085	155,356	63.55%	220,832	15.06%	253,530	1,551,292
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	46,816	29,142	60.65%	29,456	58.94%	389,634	153,592	153.68%	541,759	120,740	108,666	11.11%	124,610	-3.11%	185	1,300
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	46,816	29,142	60.65%	29,456	58.94%	389,634	153,592	153.68%	541,961	120,740	108,666	11.11%	124,610	-3.11%	185	1,300
ETF Options	570,005	718,012	-20.61%	836,446	-31.85%	4,391,127	2,368,979	85.36%	8,719,474	1,168,596	1,138,266	2.67%	1,314,387	-11.09%	3,532	22,277
Equity Options	1,856,421	1,563,024	18.77%	2,386,155	-22.2%	11,009,260	8,793,791	25.19%	21,457,412	2,938,662	2,790,651	5.3%	3,082,559	-4.67%	82,179	461,323
Currency Options - USX	1,549	117	1,223.93%	2,677	-42.14%	16,014	1,245	1,186.27%	2,491	1,635	356	359.27%	3,017	-45.81%	45	320
Total Futures	4,747,998	3,656,620	29.85%	3,932,094	20.75%	22,711,424	18,653,379	21.76%	45,368,417	1,467,750	1,132,235	29.63%	1,454,622	0.9%	1,090,284	5,765,008
Total Options	2,512,829	2,327,257	7.97%	3,270,905	-23.18%	16,026,703	11,653,921	37.52%	31,305,022	4,341,608	4,262,933	1.85%	4,613,862	-5.9%	85,989	485,773
Grand Total	7,260,827	5,983,877	21.34%	7,202,999	0.8%	38,738,127	30,307,300	27.82%	76,673,439	5,809,358	5,395,168	7.68%	6,068,484	-4.27%	1,176,273	6,250,781

	Average Daily Volume					Year-to-Date Volume			
	May 2016	May 2015	% CHG	April 2016	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	95,569	71,596	33.48%	103,756	-7.89%	107,070	90,485	18.33%	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	95,569	71,596	33.48%	103,756	-7.89%	107,070	90,485	18.33%	86,986
Short-Term Interest Rate Options - OBX	1,769	836	111.6%	770	129.74%	2,097	3,258	-35.64%	2,320
Bond Futures									
CGZ	0	5	-100%	0	N/A	0	25	-100%	11
CGF	573	907	-36.83%	99	478.79%	370	746	-50.4%	705
CGB	113,655	97,015	17.15%	70,283	61.71%	88,768	72,291	22.79%	71,654
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	114,229	97,928	16.65%	70,382	62.3%	89,139	73,063	22%	72,370
Bond Options - OGB	42	11	281.82%	0	N/A	24	6	300%	14
Index Futures									
SXF	16,224	13,092	23.92%	13,024	24.57%	22,065	17,269	27.77%	21,811
SXM	71	206	-65.53%	78	-8.97%	84	255	-67.06%	182
SCF	0	0	N/A	0	N/A	0	0	N/A	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	7	-100%	0	N/A	0	25	-100%	10
SXK	0	0	N/A	0	N/A	19	0	N/A	37
SXU	0	0	N/A	0	N/A	0	0	N/A	15
Total	16,296	13,306	22.47%	13,103	24.37%	22,169	17,551	26.31%	22,028
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	1
SXO	2,229	1,457	52.99%	1,402	58.99%	3,746	1,491	151.24%	2,158
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	2,229	1,457	52.99%	1,402	58.99%	3,746	1,491	151.24%	2,159
ETF Options	27,143	35,900	-24.39%	39,830	-31.85%	42,222	22,999	83.58%	34,738
Equity Options	88,401	78,151	13.12%	113,626	-22.2%	105,858	85,376	23.99%	85,487
Currency Options - USX	73	5	1,360%	127	-42.52%	153	12	1,175%	9
Total Futures	226,095	182,831	23.66%	187,242	20.75%	218,379	181,100	20.59%	180,750
Total Options	119,658	116,362	2.83%	155,757	-23.18%	154,102	113,144	36.2%	124,721
Grand Total	345,753	299,193	15.56%	342,999	0.8%	372,481	294,245	26.59%	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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