



# Statistics

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**September 2015**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	September 2015	September 2014	% CHG	August 2015	% CHG	2015	2014	% CHG	Total 2014	September 2015	September 2014	% CHG	August 2015	% CHG	September 2015	YTD 2015
<b>Short-Term Interest Rate Futures</b>																
BAX	1,903,753	2,611,626	-27.11%	1,333,776	42.73%	16,356,330	18,192,580	-10.09%	24,640,229	630,160	725,486	-13.14%	742,147	-15.09%	124,072	1,121,773
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
<b>Total</b>	<b>1,903,753</b>	<b>2,611,626</b>	<b>-27.11%</b>	<b>1,333,776</b>	<b>42.73%</b>	<b>16,356,330</b>	<b>18,192,580</b>	<b>-10.09%</b>	<b>24,640,229</b>	<b>630,160</b>	<b>725,486</b>	<b>-13.14%</b>	<b>742,147</b>	<b>-15.09%</b>	<b>124,072</b>	<b>1,121,773</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>18,014</b>	<b>25,717</b>	<b>-29.95%</b>	<b>42,772</b>	<b>-57.88%</b>	<b>497,881</b>	<b>334,618</b>	<b>48.79%</b>	<b>392,661</b>	<b>63,649</b>	<b>105,538</b>	<b>-39.69%</b>	<b>126,011</b>	<b>-49.49%</b>	<b>78</b>	<b>1,368</b>
<b>Bond Futures</b>																
CGZ	0	718	-100%	0	N/A	2,840	11,911	-76.16%	14,269	0	721	-100%	0	N/A	0	44
CGF	10,317	15,146	-31.88%	28,929	-64.34%	148,985	204,436	-27.12%	301,026	6,197	12,956	-52.17%	8,083	-23.33%	231	6,880
CGB	1,169,265	967,899	20.8%	2,350,745	-50.26%	13,493,669	10,984,375	22.84%	14,956,206	399,653	334,192	19.59%	403,457	-0.94%	519,492	4,946,598
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>1,179,582</b>	<b>983,763</b>	<b>19.91%</b>	<b>2,379,674</b>	<b>-50.43%</b>	<b>13,645,494</b>	<b>11,200,722</b>	<b>21.83%</b>	<b>15,271,501</b>	<b>405,850</b>	<b>347,869</b>	<b>16.67%</b>	<b>411,540</b>	<b>-1.38%</b>	<b>519,723</b>	<b>4,953,522</b>
<b>Bond Options - OGB</b>	<b>290</b>	<b>0</b>	<b>N/A</b>	<b>540</b>	<b>-46.3%</b>	<b>1,792</b>	<b>4,348</b>	<b>-58.79%</b>	<b>5,130</b>	<b>830</b>	<b>1,253</b>	<b>-33.76%</b>	<b>540</b>	<b>53.7%</b>	<b>2</b>	<b>10</b>
<b>Index Futures</b>																
SXF	815,163	615,784	32.38%	354,748	129.79%	3,975,221	3,141,527	26.54%	4,405,739	214,020	136,481	56.81%	196,586	8.87%	350,809	2,448,037
SXM	3,678	8,586	-57.16%	2,317	58.74%	37,682	65,376	-42.36%	98,767	617	2,544	-75.75%	1,293	-52.28%	1,249	12,586
SCF	2	94	-97.87%	0	N/A	104	504	-79.37%	597	1	22	-95.46%	1	0%	2	45
SXA	20	0	N/A	0	N/A	20	0	N/A	0	0	0	N/A	0	N/A	3	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	0	0	N/A	0	N/A	4	0	N/A	0	0	0	N/A	0	N/A	0	4
EMF	0	541	-100%	0	N/A	2,626	1,338	96.26%	3,308	0	100	-100%	0	N/A	0	677
SXK	0	0	N/A	40	-100%	40	0	N/A	0	0	0	N/A	40	-100%	0	1
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>818,863</b>	<b>625,005</b>	<b>31.02%</b>	<b>357,105</b>	<b>129.31%</b>	<b>4,015,697</b>	<b>3,208,745</b>	<b>25.15%</b>	<b>4,508,411</b>	<b>214,638</b>	<b>139,147</b>	<b>54.25%</b>	<b>197,920</b>	<b>8.45%</b>	<b>352,063</b>	<b>2,461,353</b>
<b>Index Options</b>																
SXJ	0	0	N/A	200	-100%	200	0	N/A	0	0	0	N/A	200	-100%	0	1
SXO	84,650	20,911	304.81%	85,439	-0.92%	381,893	316,419	20.69%	428,590	153,604	89,380	71.86%	142,826	7.55%	371	2,450
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>84,650</b>	<b>20,911</b>	<b>304.81%</b>	<b>85,639</b>	<b>-1.16%</b>	<b>382,093</b>	<b>316,419</b>	<b>20.76%</b>	<b>428,590</b>	<b>153,604</b>	<b>89,380</b>	<b>71.86%</b>	<b>143,026</b>	<b>7.4%</b>	<b>371</b>	<b>2,451</b>
<b>ETF Options</b>	<b>587,644</b>	<b>403,298</b>	<b>45.71%</b>	<b>594,458</b>	<b>-1.15%</b>	<b>6,018,920</b>	<b>2,337,891</b>	<b>157.45%</b>	<b>4,064,224</b>	<b>1,730,324</b>	<b>557,775</b>	<b>210.22%</b>	<b>1,959,234</b>	<b>-11.68%</b>	<b>3,227</b>	<b>30,445</b>
<b>Equity Options</b>	<b>1,537,758</b>	<b>1,484,235</b>	<b>3.61%</b>	<b>1,746,205</b>	<b>-11.94%</b>	<b>15,592,299</b>	<b>14,920,703</b>	<b>4.5%</b>	<b>20,674,540</b>	<b>2,909,146</b>	<b>2,880,163</b>	<b>1.01%</b>	<b>2,840,061</b>	<b>2.43%</b>	<b>58,363</b>	<b>648,718</b>
<b>Currency Options - USX</b>	<b>298</b>	<b>257</b>	<b>15.95%</b>	<b>236</b>	<b>26.27%</b>	<b>2,023</b>	<b>1,702</b>	<b>18.86%</b>	<b>2,170</b>	<b>357</b>	<b>337</b>	<b>5.94%</b>	<b>360</b>	<b>-0.83%</b>	<b>40</b>	<b>289</b>
Total Futures	3,902,198	4,220,394	-7.54%	4,070,555	-4.14%	34,017,521	32,602,047	4.34%	44,420,141	1,250,648	1,212,502	3.15%	1,351,607	-7.47%	995,858	8,536,648
Total Options	2,228,654	1,934,418	15.21%	2,469,850	-9.77%	22,495,008	17,915,681	25.56%	25,567,315	4,857,910	3,634,446	33.66%	5,069,232	-4.17%	62,081	683,281
<b>Grand Total</b>	<b>6,130,852</b>	<b>6,154,812</b>	<b>-0.39%</b>	<b>6,540,405</b>	<b>-6.26%</b>	<b>56,512,529</b>	<b>50,517,728</b>	<b>11.87%</b>	<b>69,987,456</b>	<b>6,108,558</b>	<b>4,846,948</b>	<b>26.03%</b>	<b>6,420,839</b>	<b>-4.86%</b>	<b>1,057,939</b>	<b>9,219,929</b>

	Average Daily Volume					Year-to-Date Volume			
	September 2015	September 2014	% CHG	August 2015	% CHG	2015	2014	% CHG	Total 2014
<b>Short-Term Interest Rate Futures</b>									
BAX	90,654	124,363	-27.11%	66,688	35.94%	87,001	96,769	-10.09%	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
<b>Total</b>	<b>90,654</b>	<b>124,363</b>	<b>-27.11%</b>	<b>66,688</b>	<b>35.94%</b>	<b>87,001</b>	<b>96,769</b>	<b>-10.09%</b>	<b>98,560</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>857</b>	<b>1,224</b>	<b>-29.98%</b>	<b>2,138</b>	<b>-59.92%</b>	<b>2,648</b>	<b>1,779</b>	<b>48.85%</b>	<b>1,570</b>
<b>Bond Futures</b>									
CGZ	0	34	-100%	0	N/A	15	63	-76.19%	57
CGF	491	721	-31.9%	1,446	-66.04%	792	1,087	-27.14%	1,204
CGB	55,679	46,090	20.81%	117,537	-52.63%	71,774	58,427	22.84%	59,824
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>56,170</b>	<b>46,845</b>	<b>19.91%</b>	<b>118,983</b>	<b>-52.79%</b>	<b>72,582</b>	<b>59,578</b>	<b>21.83%</b>	<b>61,086</b>
<b>Bond Options - OGB</b>	<b>13</b>	<b>0</b>	<b>N/A</b>	<b>27</b>	<b>-51.85%</b>	<b>9</b>	<b>23</b>	<b>-60.87%</b>	<b>20</b>
<b>Index Futures</b>									
SXF	38,817	29,323	32.38%	17,737	118.85%	21,144	16,710	26.54%	17,552
SXM	175	408	-57.11%	115	52.17%	200	347	-42.36%	393
SCF	0	4	-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	0	N/A	0	0	N/A	0
EMF	0	25	-100%	0	N/A	13	17	-23.53%	23
SXK	0	0	N/A	2	-100%	0	0	N/A	0
SXU	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>38,993</b>	<b>29,762</b>	<b>31.02%</b>	<b>17,855</b>	<b>118.39%</b>	<b>21,360</b>	<b>17,067</b>	<b>25.15%</b>	<b>17,961</b>
<b>Index Options</b>									
SXJ	0	0	N/A	10	-100%	4	0	N/A	0
SXO	4,030	995	305.03%	4,271	-5.64%	2,031	1,683	20.68%	1,707
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>4,030</b>	<b>995</b>	<b>305.03%</b>	<b>4,281</b>	<b>-5.86%</b>	<b>2,032</b>	<b>1,683</b>	<b>20.74%</b>	<b>1,707</b>
<b>ETF Options</b>	<b>27,983</b>	<b>19,204</b>	<b>45.71%</b>	<b>29,722</b>	<b>-5.85%</b>	<b>32,015</b>	<b>12,435</b>	<b>157.46%</b>	<b>16,192</b>
<b>Equity Options</b>	<b>73,226</b>	<b>70,677</b>	<b>3.61%</b>	<b>87,310</b>	<b>-16.13%</b>	<b>82,937</b>	<b>79,365</b>	<b>4.5%</b>	<b>82,368</b>
<b>Currency Options - USX</b>	<b>14</b>	<b>12</b>	<b>16.67%</b>	<b>11</b>	<b>27.27%</b>	<b>10</b>	<b>9</b>	<b>11.11%</b>	<b>8</b>
Total Futures	185,818	200,971	-7.54%	203,527	-8.7%	180,944	173,415	4.34%	176,972
Total Options	106,126	92,115	15.21%	123,492	-14.06%	119,654	95,296	25.56%	101,861
<b>Grand Total</b>	<b>291,945</b>	<b>293,086</b>	<b>-0.39%</b>	<b>327,020</b>	<b>-10.73%</b>	<b>300,598</b>	<b>268,711</b>	<b>11.87%</b>	<b>278,834</b>

## 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

**All reported futures and options figures represent executed data.**

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