



# Statistics

---

**October 2015**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	October 2015	October 2014	% CHG	September 2015	% CHG	2015	2014	% CHG	Total 2014	October 2015	October 2014	% CHG	September 2015	% CHG	October 2015	YTD 2015
<b>Short-Term Interest Rate Futures</b>																
BAX	1,924,063	2,707,815	-28.94%	1,903,753	1.07%	18,280,393	20,900,395	-12.54%	24,640,229	694,609	676,330	2.7%	630,160	10.23%	127,938	1,249,711
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	N/A	0	0
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	N/A	0	0
<b>Total</b>	<b>1,924,063</b>	<b>2,707,815</b>	<b>-28.94%</b>	<b>1,903,753</b>	<b>1.07%</b>	<b>18,280,393</b>	<b>20,900,395</b>	<b>-12.54%</b>	<b>24,640,229</b>	<b>694,609</b>	<b>676,330</b>	<b>2.7%</b>	<b>630,160</b>	<b>10.23%</b>	<b>127,938</b>	<b>1,249,711</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>16,880</b>	<b>16,613</b>	<b>1.61%</b>	<b>18,014</b>	<b>-6.3%</b>	<b>514,761</b>	<b>351,231</b>	<b>46.56%</b>	<b>392,661</b>	<b>72,053</b>	<b>108,011</b>	<b>-33.29%</b>	<b>63,649</b>	<b>13.2%</b>	<b>45</b>	<b>1,413</b>
<b>Bond Futures</b>																
CGZ	0	560	-100%	0	N/A	2,840	12,471	-77.23%	14,269	0	642	-100%	0	N/A	0	44
CGF	5,463	36,292	-84.95%	10,317	-47.05%	154,448	240,728	-35.84%	301,026	6,599	16,192	-59.25%	6,197	6.49%	142	7,022
CGB	1,256,288	1,200,779	4.62%	1,169,265	7.44%	14,749,957	12,185,154	21.05%	14,956,206	384,990	357,978	7.55%	399,653	-3.67%	537,322	5,483,920
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	N/A	0	0
<b>Total</b>	<b>1,261,751</b>	<b>1,237,631</b>	<b>1.95%</b>	<b>1,179,582</b>	<b>6.97%</b>	<b>14,907,245</b>	<b>12,438,353</b>	<b>19.85%</b>	<b>15,271,501</b>	<b>391,589</b>	<b>374,812</b>	<b>4.48%</b>	<b>405,850</b>	<b>-3.51%</b>	<b>537,464</b>	<b>5,490,986</b>
<b>Bond Options - OGB</b>	<b>1,200</b>	<b>192</b>	<b>525%</b>	<b>290</b>	<b>313.79%</b>	<b>2,992</b>	<b>4,540</b>	<b>-34.1%</b>	<b>5,130</b>	<b>2,030</b>	<b>1,061</b>	<b>91.33%</b>	<b>830</b>	<b>144.58%</b>	<b>1</b>	<b>11</b>
<b>Index Futures</b>																
SXF	356,630	359,631	-0.83%	815,163	-56.25%	4,331,851	3,501,158	23.73%	4,405,739	222,400	137,729	61.48%	214,020	3.92%	291,436	2,739,473
SXM	2,641	10,038	-73.69%	3,678	-28.2%	40,323	75,414	-46.53%	98,767	728	3,039	-76.05%	617	17.99%	1,003	13,589
SCF	2	42	-95.24%	2	0%	106	546	-80.59%	597	1	12	-91.67%	1	0%	2	47
SXA	0	0	N/A	20	-100%	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	162	0	N/A	0	N/A	166	0	N/A	0	115	0	N/A	0	N/A	42	46
EMF	0	716	-100%	0	N/A	2,626	2,054	27.85%	3,308	0	62	-100%	0	N/A	0	677
SXK	1,696	0	N/A	0	N/A	1,736	0	N/A	0	1,656	0	N/A	0	N/A	25	26
SXU	629	0	N/A	0	N/A	629	0	N/A	0	625	0	N/A	0	N/A	6	6
<b>Total</b>	<b>361,760</b>	<b>370,427</b>	<b>-2.34%</b>	<b>818,863</b>	<b>-55.82%</b>	<b>4,377,457</b>	<b>3,579,172</b>	<b>22.3%</b>	<b>4,508,411</b>	<b>225,525</b>	<b>140,842</b>	<b>60.13%</b>	<b>214,638</b>	<b>5.07%</b>	<b>292,514</b>	<b>2,753,867</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	200	0	N/A	0	0	0	N/A	0	N/A	0	1
SXO	48,341	34,834	38.78%	84,650	-42.89%	430,234	351,253	22.49%	428,590	155,960	109,056	43.01%	153,604	1.53%	258	2,708
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>48,341</b>	<b>34,834</b>	<b>38.78%</b>	<b>84,650</b>	<b>-42.89%</b>	<b>430,434</b>	<b>351,253</b>	<b>22.54%</b>	<b>428,590</b>	<b>155,960</b>	<b>109,056</b>	<b>43.01%</b>	<b>153,604</b>	<b>1.53%</b>	<b>258</b>	<b>2,709</b>
<b>ETF Options</b>	<b>545,185</b>	<b>634,335</b>	<b>-14.05%</b>	<b>587,644</b>	<b>-7.23%</b>	<b>6,564,105</b>	<b>2,972,226</b>	<b>120.85%</b>	<b>4,064,224</b>	<b>1,718,412</b>	<b>738,664</b>	<b>132.64%</b>	<b>1,730,324</b>	<b>-0.69%</b>	<b>3,162</b>	<b>33,607</b>
<b>Equity Options</b>	<b>2,120,944</b>	<b>1,956,341</b>	<b>8.41%</b>	<b>1,537,758</b>	<b>37.92%</b>	<b>17,713,243</b>	<b>16,877,044</b>	<b>4.96%</b>	<b>20,674,540</b>	<b>3,095,217</b>	<b>2,873,188</b>	<b>7.73%</b>	<b>2,909,146</b>	<b>6.4%</b>	<b>81,301</b>	<b>730,019</b>
<b>Currency Options - USX</b>	<b>166</b>	<b>113</b>	<b>46.9%</b>	<b>298</b>	<b>-44.3%</b>	<b>2,189</b>	<b>1,815</b>	<b>20.61%</b>	<b>2,170</b>	<b>280</b>	<b>391</b>	<b>-28.39%</b>	<b>357</b>	<b>-21.57%</b>	<b>38</b>	<b>327</b>
Total Futures	3,547,574	4,315,873	-17.8%	3,902,198	-9.09%	37,565,095	36,917,920	1.75%	44,420,141	1,311,723	1,191,984	10.05%	1,250,648	4.88%	957,916	9,494,564
Total Options	2,732,756	2,642,428	3.42%	2,228,654	22.62%	25,227,764	20,558,109	22.71%	25,567,315	5,043,992	3,830,371	31.68%	4,857,910	3.83%	84,810	768,091
<b>Grand Total</b>	<b>6,280,330</b>	<b>6,958,301</b>	<b>-9.74%</b>	<b>6,130,852</b>	<b>2.44%</b>	<b>62,792,859</b>	<b>57,476,029</b>	<b>9.25%</b>	<b>69,987,456</b>	<b>6,355,715</b>	<b>5,022,355</b>	<b>26.55%</b>	<b>6,108,558</b>	<b>4.05%</b>	<b>1,042,726</b>	<b>10,262,655</b>

	Average Daily Volume					Year-to-Date Volume			
	October 2015	October 2014	% CHG	September 2015	% CHG	2015	2014	% CHG	Total 2014
<b>Short-Term Interest Rate Futures</b>									
BAX	91,622	123,082	-25.56%	90,654	1.07%	87,465	99,525	-12.12%	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>91,622</b>	<b>123,082</b>	<b>-25.56%</b>	<b>90,654</b>	<b>1.07%</b>	<b>87,465</b>	<b>99,525</b>	<b>-12.12%</b>	<b>98,560</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>803</b>	<b>755</b>	<b>6.36%</b>	<b>857</b>	<b>-6.3%</b>	<b>2,462</b>	<b>1,672</b>	<b>47.25%</b>	<b>1,570</b>
<b>Bond Futures</b>									
CGZ	0	25	-100%	0	N/A	13	59	-77.97%	57
CGF	260	1,649	-84.23%	491	-47.05%	738	1,146	-35.6%	1,204
CGB	59,823	54,580	9.61%	55,679	7.44%	70,573	58,024	21.63%	59,824
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>60,083</b>	<b>56,255</b>	<b>6.81%</b>	<b>56,170</b>	<b>6.97%</b>	<b>71,326</b>	<b>59,230</b>	<b>20.42%</b>	<b>61,086</b>
<b>Bond Options - OGB</b>	<b>57</b>	<b>8</b>	<b>612.5%</b>	<b>13</b>	<b>338.46%</b>	<b>14</b>	<b>21</b>	<b>-33.33%</b>	<b>20</b>
<b>Index Futures</b>									
SXF	16,982	16,346	3.89%	38,817	-56.25%	20,726	16,672	24.32%	17,552
SXM	125	456	-72.59%	175	-28.57%	192	359	-46.52%	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	7	0	N/A	0	N/A	0	0	N/A	0
EMF	0	32	-100%	0	N/A	12	21	-42.86%	23
SXK	80	0	N/A	0	N/A	27	0	N/A	0
SXU	29	0	N/A	0	N/A	9	0	N/A	0
<b>Total</b>	<b>17,226</b>	<b>16,837</b>	<b>2.31%</b>	<b>38,993</b>	<b>-55.82%</b>	<b>20,944</b>	<b>17,043</b>	<b>22.89%</b>	<b>17,961</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	3	0	N/A	0
SXO	2,301	1,583	45.36%	4,030	-42.9%	2,058	1,672	23.09%	1,707
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>2,301</b>	<b>1,583</b>	<b>45.36%</b>	<b>4,030</b>	<b>-42.9%</b>	<b>2,059</b>	<b>1,672</b>	<b>23.15%</b>	<b>1,707</b>
<b>ETF Options</b>	<b>25,961</b>	<b>28,833</b>	<b>-9.96%</b>	<b>27,983</b>	<b>-7.23%</b>	<b>31,407</b>	<b>14,153</b>	<b>121.91%</b>	<b>16,192</b>
<b>Equity Options</b>	<b>100,997</b>	<b>88,924</b>	<b>13.58%</b>	<b>73,226</b>	<b>37.93%</b>	<b>84,752</b>	<b>80,366</b>	<b>5.46%</b>	<b>82,368</b>
<b>Currency Options - USX</b>	<b>7</b>	<b>5</b>	<b>40%</b>	<b>14</b>	<b>-50%</b>	<b>10</b>	<b>8</b>	<b>25%</b>	<b>8</b>
Total Futures	168,932	196,176	-13.89%	185,818	-9.09%	179,737	175,799	2.24%	176,972
Total Options	130,131	120,110	8.34%	106,126	22.62%	120,707	97,895	23.3%	101,861
<b>Grand Total</b>	<b>299,063</b>	<b>316,286</b>	<b>-5.45%</b>	<b>291,945</b>	<b>2.44%</b>	<b>300,444</b>	<b>273,695</b>	<b>9.77%</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.**

BAX<sup>®</sup>, ONX<sup>®</sup>, OBX<sup>®</sup>, CGZ<sup>®</sup>, CGF<sup>®</sup>, CGB<sup>®</sup>, LGB<sup>®</sup>, OGB<sup>®</sup> and USX<sup>®</sup> are registered trademarks of Bourse de Montréal Inc.

OIS-MX<sup>™</sup>, SXF<sup>™</sup>, SXM<sup>™</sup>, SCF<sup>™</sup>, SXA<sup>™</sup>, SXB<sup>™</sup>, SXH<sup>™</sup>, SXY<sup>™</sup>, SXJTM, SXUTM, SXVTM, SXKTM, EMFTM and SXO<sup>™</sup> are trademarks of Bourse de Montréal Inc.