



Statistics

July

2016

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	July 2016	July 2015	% CHG	June 2016	% CHG	2016	2015	% CHG	Total 2015	July 2016	July 2015	% CHG	June 2016	% CHG	July 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	1,702,640	1,818,394	-6.37%	2,250,960	-24.36%	15,088,881	13,118,801	15.02%	21,746,698	652,712	718,751	-9.19%	565,349	15.45%	119,913	1,019,675
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	1,702,640	1,818,394	-6.37%	2,250,960	-24.36%	15,088,881	13,118,801	15.02%	21,746,698	652,712	718,751	-9.19%	565,349	15.45%	119,913	1,019,675
Short-Term Interest Rate Options - OBX	30,127	59,942	-49.74%	15,672	92.24%	263,926	437,095	-39.62%	580,007	88,881	109,955	-19.17%	82,479	7.76%	68	650
Bond Futures																
CGZ	0	0	N/A	0	N/A	0	2,840	-100%	2,840	0	0	N/A	0	N/A	0	0
CGF	6,126	13,207	-53.62%	4,601	33.15%	49,276	109,739	-55.1%	176,269	4,173	8,053	-48.18%	3,941	5.89%	370	2,118
CGB	948,563	1,217,983	-22.12%	1,349,878	-29.73%	11,530,410	9,973,659	15.61%	17,913,516	401,339	372,414	7.77%	392,743	2.19%	417,616	4,535,256
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	954,689	1,231,190	-22.46%	1,354,479	-29.52%	11,579,686	10,086,238	14.81%	18,092,625	405,512	380,467	6.58%	396,684	2.23%	417,986	4,537,374
Bond Options - OGB	0	0	N/A	72	-100%	2,613	962	171.62%	3,677	960	477	101.26%	960	0%	0	9
Index Futures																
SXF	253,943	335,763	-24.37%	791,196	-67.9%	3,339,914	2,805,310	19.06%	5,474,698	242,259	185,627	30.51%	220,363	9.94%	206,615	2,075,686
SXM	885	1,612	-45.1%	1,473	-39.92%	11,094	31,687	-64.99%	45,867	479	1,311	-63.46%	355	34.93%	482	4,278
SCF	1	9	-88.89%	4	-75%	91	102	-10.78%	115	1	1	0%	0	N/A	1	44
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	4	-100%	51	-100%	51	4	1,175%	189	51	0	N/A	51	0%	0	8
EMF	0	0	N/A	0	N/A	0	2,626	-100%	2,626	0	0	N/A	0	N/A	0	0
SXK	52	0	N/A	690	-92.46%	2,746	0	N/A	3,950	52	0	N/A	0	N/A	14	204
SXU	0	0	N/A	1,000	-100%	1,024	0	N/A	1,629	0	0	N/A	0	N/A	0	11
Total	254,881	337,388	-24.46%	794,414	-67.92%	3,354,920	2,839,729	18.14%	5,529,094	242,842	186,939	29.9%	220,769	10%	207,112	2,080,231
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	61,112	37,075	64.83%	58,321	4.79%	509,067	211,804	140.35%	541,759	144,623	111,136	30.13%	128,705	12.37%	121	1,679
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	61,112	37,075	64.83%	58,321	4.79%	509,067	211,804	140.35%	541,961	144,623	111,136	30.13%	128,705	12.37%	121	1,679
ETF Options	890,220	1,859,538	-52.13%	1,240,775	-28.25%	6,522,122	4,836,845	34.84%	8,719,474	1,329,124	1,906,942	-30.3%	1,100,660	20.76%	3,147	29,978
Equity Options	2,076,602	2,013,045	3.16%	2,324,070	-10.65%	15,409,932	12,308,336	25.2%	21,457,412	3,149,197	2,756,578	14.24%	3,371,502	-6.59%	86,164	641,090
Currency Options - USX	151	194	-22.17%	809	-81.34%	16,974	1,489	1,039.96%	2,491	2,143	309	593.53%	2,112	1.47%	37	393
Total Futures	2,912,210	3,386,972	-14.02%	4,399,853	-33.81%	30,023,487	26,044,768	15.28%	45,368,417	1,301,066	1,286,157	1.16%	1,182,802	10%	745,011	7,637,280
Total Options	3,058,212	3,969,794	-22.96%	3,639,719	-15.98%	22,724,634	17,796,531	27.69%	31,305,022	4,714,928	4,885,397	-3.49%	4,686,418	0.61%	89,537	673,799
Grand Total	5,970,422	7,356,766	-18.84%	8,039,572	-25.74%	52,748,121	43,841,299	20.32%	76,673,439	6,015,994	6,171,554	-2.52%	5,869,220	2.5%	834,548	8,311,079

	Average Daily Volume					Year-to-Date Volume			
	July 2016	July 2015	% CHG	June 2016	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	85,132	82,654	3%	102,316	-16.8%	103,348	89,243	15.81%	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	85,132	82,654	3%	102,316	-16.8%	103,348	89,243	15.81%	86,986
Short-Term Interest Rate Options - OBX	1,506	2,724	-44.71%	712	111.52%	1,807	2,973	-39.22%	2,320
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	19	-100%	11
CGF	306	600	-49%	209	46.41%	337	746	-54.83%	705
CGB	47,428	55,362	-14.33%	61,358	-22.7%	78,975	67,848	16.4%	71,654
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	47,734	55,963	-14.7%	61,567	-22.47%	79,312	68,613	15.59%	72,370
Bond Options - OGB	0	0	N/A	3	-100%	17	6	183.33%	14
Index Futures									
SXF	12,697	15,261	-16.8%	35,963	-64.69%	22,876	19,083	19.88%	21,811
SXM	44	73	-39.73%	66	-33.33%	75	215	-65.12%	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	2	-100%	0	0	N/A	0
EMF	0	0	N/A	0	N/A	0	17	-100%	10
SXK	2	0	N/A	31	-93.55%	18	0	N/A	37
SXU	0	0	N/A	45	-100%	7	0	N/A	15
Total	12,744	15,335	-16.9%	36,109	-64.71%	22,978	19,317	18.95%	22,028
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	1
SXO	3,055	1,685	81.31%	2,650	15.28%	3,486	1,440	142.08%	2,158
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	3,055	1,685	81.31%	2,650	15.28%	3,486	1,440	142.08%	2,159
ETF Options	44,511	84,524	-47.34%	56,398	-21.08%	44,672	32,903	35.77%	34,738
Equity Options	103,830	91,502	13.47%	105,639	-1.71%	105,547	83,730	26.06%	85,487
Currency Options - USX	7	8	-12.5%	36	-80.56%	116	10	1,060%	9
Total Futures	145,610	153,953	-5.42%	199,993	-27.19%	205,640	177,175	16.07%	180,750
Total Options	152,910	180,445	-15.26%	165,441	-7.57%	155,648	121,064	28.57%	124,721
Grand Total	298,521	334,398	-10.73%	365,435	-18.31%	361,288	298,240	21.14%	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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