



# Statistics

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**August      2016**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	August 2016	August 2015	% CHG	July 2016	% CHG	2016	2015	% CHG	Total 2015	August 2016	August 2015	% CHG	July 2016	% CHG	August 2016	YTD 2016
<b>Short-Term Interest Rate Futures</b>																
BAX	1,797,894	1,333,776	34.8%	1,702,640	5.59%	16,886,775	14,452,577	16.84%	21,746,698	682,882	742,147	-7.99%	652,712	4.62%	116,630	1,136,305
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
<b>Total</b>	<b>1,797,894</b>	<b>1,333,776</b>	<b>34.8%</b>	<b>1,702,640</b>	<b>5.59%</b>	<b>16,886,775</b>	<b>14,452,577</b>	<b>16.84%</b>	<b>21,746,698</b>	<b>682,882</b>	<b>742,147</b>	<b>-7.99%</b>	<b>652,712</b>	<b>4.62%</b>	<b>116,630</b>	<b>1,136,305</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>18,820</b>	<b>42,772</b>	<b>-56%</b>	<b>30,127</b>	<b>-37.53%</b>	<b>282,746</b>	<b>479,867</b>	<b>-41.08%</b>	<b>580,007</b>	<b>88,626</b>	<b>126,011</b>	<b>-29.67%</b>	<b>88,881</b>	<b>-0.29%</b>	<b>60</b>	<b>710</b>
<b>Bond Futures</b>																
CGZ	0	0	N/A	0	N/A	0	2,840	-100%	2,840	0	0	N/A	0	N/A	0	0
CGF	12,444	28,929	-56.98%	6,126	103.13%	61,720	138,668	-55.49%	176,269	4,668	8,083	-42.25%	4,173	11.86%	332	2,450
CGB	2,288,171	2,350,745	-2.66%	948,563	141.23%	13,818,581	12,324,404	12.12%	17,913,516	398,345	403,457	-1.27%	401,339	-0.75%	548,805	5,084,061
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
<b>Total</b>	<b>2,300,615</b>	<b>2,379,674</b>	<b>-3.32%</b>	<b>954,689</b>	<b>140.98%</b>	<b>13,880,301</b>	<b>12,465,912</b>	<b>11.35%</b>	<b>18,092,625</b>	<b>403,013</b>	<b>411,540</b>	<b>-2.07%</b>	<b>405,512</b>	<b>-0.62%</b>	<b>549,137</b>	<b>5,086,511</b>
<b>Bond Options - OGB</b>	<b>364</b>	<b>540</b>	<b>-32.59%</b>	<b>0</b>	<b>N/A</b>	<b>2,977</b>	<b>1,502</b>	<b>98.2%</b>	<b>3,677</b>	<b>364</b>	<b>540</b>	<b>-32.59%</b>	<b>960</b>	<b>-62.08%</b>	<b>1</b>	<b>10</b>
<b>Index Futures</b>																
SXF	315,081	354,748	-11.18%	253,943	24.08%	3,654,995	3,160,058	15.66%	5,474,698	246,617	196,586	25.45%	242,259	1.8%	263,294	2,338,980
SXM	1,295	2,317	-44.11%	885	46.33%	12,389	34,004	-63.57%	45,867	732	1,293	-43.39%	479	52.82%	808	5,086
SCF	19	0	N/A	1	1,800%	110	102	7.84%	115	6	1	500%	1	500%	6	50
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	15	0	N/A	0	N/A	66	4	1,550%	189	51	0	N/A	51	0%	3	11
EMF	0	0	N/A	0	N/A	0	2,626	-100%	2,626	0	0	N/A	0	N/A	0	0
SXK	0	40	-100%	52	-100%	2,746	40	6,765%	3,950	52	40	30%	52	0%	0	204
SXU	0	0	N/A	0	N/A	1,024	0	N/A	1,629	0	0	N/A	0	N/A	0	11
<b>Total</b>	<b>316,410</b>	<b>357,105</b>	<b>-11.4%</b>	<b>254,881</b>	<b>24.14%</b>	<b>3,671,330</b>	<b>3,196,834</b>	<b>14.84%</b>	<b>5,529,094</b>	<b>247,458</b>	<b>197,920</b>	<b>25.03%</b>	<b>242,842</b>	<b>1.9%</b>	<b>264,111</b>	<b>2,344,342</b>
<b>Index Options</b>																
SXJ	0	200	-100%	0	N/A	0	200	-100%	202	0	200	-100%	0	N/A	0	0
SXO	15,833	85,439	-81.47%	61,112	-74.09%	524,900	297,243	76.59%	541,759	126,920	142,826	-11.14%	144,623	-12.24%	69	1,748
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>15,833</b>	<b>85,639</b>	<b>-81.51%</b>	<b>61,112</b>	<b>-74.09%</b>	<b>524,900</b>	<b>297,443</b>	<b>76.47%</b>	<b>541,961</b>	<b>126,920</b>	<b>143,026</b>	<b>-11.26%</b>	<b>144,623</b>	<b>-12.24%</b>	<b>69</b>	<b>1,748</b>
<b>ETF Options</b>	<b>628,513</b>	<b>594,550</b>	<b>5.71%</b>	<b>890,220</b>	<b>-29.4%</b>	<b>7,150,635</b>	<b>5,431,395</b>	<b>31.65%</b>	<b>8,719,474</b>	<b>1,477,525</b>	<b>1,959,234</b>	<b>-24.59%</b>	<b>1,329,124</b>	<b>11.17%</b>	<b>3,521</b>	<b>33,499</b>
<b>Equity Options</b>	<b>1,814,923</b>	<b>1,746,205</b>	<b>3.94%</b>	<b>2,076,602</b>	<b>-12.6%</b>	<b>17,224,855</b>	<b>14,054,541</b>	<b>22.56%</b>	<b>21,457,412</b>	<b>3,025,189</b>	<b>2,840,061</b>	<b>6.52%</b>	<b>3,149,197</b>	<b>-3.94%</b>	<b>79,884</b>	<b>720,974</b>
<b>Currency Options - USX</b>	<b>248</b>	<b>236</b>	<b>5.09%</b>	<b>151</b>	<b>64.24%</b>	<b>17,222</b>	<b>1,725</b>	<b>898.38%</b>	<b>2,491</b>	<b>2,155</b>	<b>360</b>	<b>498.61%</b>	<b>2,143</b>	<b>0.56%</b>	<b>50</b>	<b>443</b>
Total Futures	4,414,919	4,070,555	8.46%	2,912,210	51.6%	34,438,406	30,115,323	14.36%	45,368,417	1,333,353	1,351,607	-1.35%	1,301,066	2.48%	929,878	8,567,158
Total Options	2,478,701	2,469,942	0.36%	3,058,212	-18.95%	25,203,335	20,266,473	24.36%	31,305,022	4,720,779	5,069,232	-6.87%	4,714,928	0.12%	83,585	757,384
<b>Grand Total</b>	<b>6,893,620</b>	<b>6,540,497</b>	<b>5.4%</b>	<b>5,970,422</b>	<b>15.46%</b>	<b>59,641,741</b>	<b>50,381,796</b>	<b>18.38%</b>	<b>76,673,439</b>	<b>6,054,132</b>	<b>6,420,839</b>	<b>-5.71%</b>	<b>6,015,994</b>	<b>0.63%</b>	<b>1,013,463</b>	<b>9,324,542</b>

	Average Daily Volume					Year-to-Date Volume			
	August 2016	August 2015	% CHG	July 2016	% CHG	2016	2015	% CHG	Total 2015
<b>Short-Term Interest Rate Futures</b>									
BAX	81,722	66,688	22.54%	85,132	-4.01%	100,516	86,542	16.15%	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
<b>Total</b>	<b>81,722</b>	<b>66,688</b>	<b>22.54%</b>	<b>85,132</b>	<b>-4.01%</b>	<b>100,516</b>	<b>86,542</b>	<b>16.15%</b>	<b>86,986</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>855</b>	<b>2,138</b>	<b>-60.01%</b>	<b>1,506</b>	<b>-43.23%</b>	<b>1,683</b>	<b>2,873</b>	<b>-41.42%</b>	<b>2,320</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	17	-100%	11
CGF	565	1,446	-60.93%	306	84.64%	367	830	-55.78%	705
CGB	104,007	117,537	-11.51%	47,428	119.3%	82,253	73,798	11.46%	71,654
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>104,573</b>	<b>118,983</b>	<b>-12.11%</b>	<b>47,734</b>	<b>119.07%</b>	<b>82,620</b>	<b>74,646</b>	<b>10.68%</b>	<b>72,370</b>
<b>Bond Options - OGB</b>	<b>16</b>	<b>27</b>	<b>-40.74%</b>	<b>0</b>	<b>N/A</b>	<b>17</b>	<b>8</b>	<b>112.5%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	14,321	17,737	-19.26%	12,697	12.79%	21,755	18,922	14.97%	21,811
SXM	58	115	-49.57%	44	31.82%	73	203	-64.04%	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	0	N/A	0	N/A	0	15	-100%	10
SXK	0	2	-100%	2	-100%	16	1	1,500%	37
SXU	0	0	N/A	0	N/A	6	0	N/A	15
<b>Total</b>	<b>14,382</b>	<b>17,855</b>	<b>-19.45%</b>	<b>12,744</b>	<b>12.85%</b>	<b>21,853</b>	<b>19,142</b>	<b>14.16%</b>	<b>22,028</b>
<b>Index Options</b>									
SXJ	0	10	-100%	0	N/A	0	9	-100%	1
SXO	719	4,271	-83.17%	3,055	-76.47%	3,124	1,779	75.6%	2,158
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>719</b>	<b>4,281</b>	<b>-83.21%</b>	<b>3,055</b>	<b>-76.47%</b>	<b>3,124</b>	<b>1,781</b>	<b>75.41%</b>	<b>2,159</b>
<b>ETF Options</b>	<b>28,568</b>	<b>29,727</b>	<b>-3.9%</b>	<b>44,511</b>	<b>-35.82%</b>	<b>42,563</b>	<b>32,523</b>	<b>30.87%</b>	<b>34,738</b>
<b>Equity Options</b>	<b>82,496</b>	<b>87,310</b>	<b>-5.51%</b>	<b>103,830</b>	<b>-20.55%</b>	<b>102,528</b>	<b>84,158</b>	<b>21.83%</b>	<b>85,487</b>
<b>Currency Options - USX</b>	<b>11</b>	<b>11</b>	<b>0%</b>	<b>7</b>	<b>57.14%</b>	<b>102</b>	<b>10</b>	<b>920%</b>	<b>9</b>
Total Futures	200,678	203,527	-1.4%	145,610	37.82%	204,990	180,331	13.67%	180,750
Total Options	112,668	123,497	-8.77%	152,910	-26.32%	150,019	121,356	23.62%	124,721
<b>Grand Total</b>	<b>313,346</b>	<b>327,024</b>	<b>-4.18%</b>	<b>298,521</b>	<b>4.97%</b>	<b>355,010</b>	<b>301,687</b>	<b>17.68%</b>	<b>305,471</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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