



# Statistics

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**September 2016**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

|   | Monthly Volume   |                  |                |                  |                | Year-to-Date Volume |                   |                |                   | Month End Open Interest |                  |                |                  |                | Transactions     |                   |
|---|------------------|------------------|----------------|------------------|----------------|---------------------|-------------------|----------------|-------------------|-------------------------|------------------|----------------|------------------|----------------|------------------|-------------------|
|   | September 2016   | September 2015   | % CHG          | August 2016      | % CHG          | 2016                | 2015              | % CHG          | Total 2015        | September 2016          | September 2015   | % CHG          | August 2016      | % CHG          | September 2016   | YTD 2016          |
| <b>Short-Term Interest Rate Futures</b>       |                  |                  |                |                  |                |                     |                   |                |                   |                         |                  |                |                  |                |                  |                   |
| BAX   | 2,138,894        | 1,903,753        | 12.35%         | 1,797,894        | 18.97%         | 19,025,669          | 16,356,330        | 16.32%         | 21,746,698        | 710,269                 | 630,160          | 12.71%         | 682,882          | 4.01%          | 125,262          | 1,261,567         |
| 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>2,138,894</b> | <b>1,903,753</b> | <b>12.35%</b>  | <b>1,797,894</b> | <b>18.97%</b>  | <b>19,025,669</b>   | <b>16,356,330</b> | <b>16.32%</b>  | <b>21,746,698</b> | <b>710,269</b>          | <b>630,160</b>   | <b>12.71%</b>  | <b>682,882</b>   | <b>4.01%</b>   | <b>125,262</b>   | <b>1,261,567</b>  |
| <b>Short-Term Interest Rate Options - OBX</b> | <b>15,500</b>    | <b>18,014</b>    | <b>-13.96%</b> | <b>18,820</b>    | <b>-17.64%</b> | <b>298,246</b>      | <b>497,881</b>    | <b>-40.1%</b>  | <b>580,007</b>    | <b>31,390</b>           | <b>63,649</b>    | <b>-50.68%</b> | <b>88,626</b>    | <b>-64.58%</b> | <b>34</b>        | <b>744</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   | 4,497            | 10,317           | -56.41%        | 12,444           | -63.86%        | 66,217              | 148,985           | -55.56%        | 176,269           | 2,931                   | 6,197            | -52.7%         | 4,668            | -37.21%        | 248              | 2,698             |
| CGB   | 1,440,006        | 1,169,265        | 23.16%         | 2,288,171        | -37.07%        | 15,258,587          | 13,493,669        | 13.08%         | 17,913,516        | 419,308                 | 399,653          | 4.92%          | 398,345          | 5.26%          | 631,019          | 5,715,080         |
| 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>1,444,503</b> | <b>1,179,582</b> | <b>22.46%</b>  | <b>2,300,615</b> | <b>-37.21%</b> | <b>15,324,804</b>   | <b>13,645,494</b> | <b>12.31%</b>  | <b>18,092,625</b> | <b>422,239</b>          | <b>405,850</b>   | <b>4.04%</b>   | <b>403,013</b>   | <b>4.77%</b>   | <b>631,267</b>   | <b>5,717,778</b>  |
| <b>Bond Options - OGB</b>                     | <b>0</b>         | <b>290</b>       | <b>-100%</b>   | <b>364</b>       | <b>-100%</b>   | <b>2,977</b>        | <b>1,792</b>      | <b>66.13%</b>  | <b>3,677</b>      | <b>364</b>              | <b>830</b>       | <b>-56.15%</b> | <b>364</b>       | <b>0%</b>      | <b>0</b>         | <b>10</b>         |
| <b>Index Futures</b>                          |                  |                  |                |                  |                |                     |                   |                |                   |                         |                  |                |                  |                |                  |                   |
| SXF   | 908,029          | 815,163          | 11.39%         | 315,081          | 188.19%        | 4,563,024           | 3,975,221         | 14.79%         | 5,474,698         | 246,644                 | 214,020          | 15.24%         | 246,617          | 0.01%          | 377,755          | 2,716,735         |
| SXM   | 2,180            | 3,678            | -40.73%        | 1,295            | 68.34%         | 14,569              | 37,682            | -61.34%        | 45,867            | 388                     | 617              | -37.12%        | 732              | -47%           | 791              | 5,877             |
| SCF   | 7                | 2                | 250%           | 19               | -63.16%        | 117                 | 104               | 12.5%          | 115               | 1                       | 1                | 0%             | 6                | -83.33%        | 4                | 54                |
| SXA   | 0                | 20               | -100%          | 0                | N/A            | 0                   | 20                | -100%          | 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            | 15               | -100%          | 66                  | 4                 | 1,550%         | 189               | 0                       | 0                | N/A            | 51               | -100%          | 0                | 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                | 0                | N/A            | 0                | N/A            | 2,746               | 40                | 6,765%         | 3,950             | 0                       | 0                | N/A            | 52               | -100%          | 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>910,216</b>   | <b>818,863</b>   | <b>11.16%</b>  | <b>316,410</b>   | <b>187.67%</b> | <b>4,581,546</b>    | <b>4,015,697</b>  | <b>14.09%</b>  | <b>5,529,094</b>  | <b>247,033</b>          | <b>214,638</b>   | <b>15.09%</b>  | <b>247,458</b>   | <b>-0.17%</b>  | <b>378,550</b>   | <b>2,722,892</b>  |
| <b>Index Options</b>                          |                  |                  |                |                  |                |                     |                   |                |                   |                         |                  |                |                  |                |                  |                   |
| SXJ   | 0                | 0                | N/A            | 0                | N/A            | 0                   | 200               | -100%          | 202               | 0                       | 0                | N/A            | 0                | N/A            | 0                | 0                 |
| SXO   | 40,185           | 84,650           | -52.53%        | 15,833           | 153.81%        | 565,085             | 381,893           | 47.97%         | 541,759           | 122,497                 | 153,604          | -20.25%        | 126,920          | -3.49%         | 257              | 2,005             |
| 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>40,185</b>    | <b>84,650</b>    | <b>-52.53%</b> | <b>15,833</b>    | <b>153.81%</b> | <b>565,085</b>      | <b>382,093</b>    | <b>47.89%</b>  | <b>541,961</b>    | <b>122,497</b>          | <b>153,604</b>   | <b>-20.25%</b> | <b>126,920</b>   | <b>-3.49%</b>  | <b>257</b>       | <b>2,005</b>      |
| <b>ETF Options</b>                            | <b>931,399</b>   | <b>587,644</b>   | <b>58.5%</b>   | <b>628,513</b>   | <b>48.19%</b>  | <b>8,082,034</b>    | <b>6,018,920</b>  | <b>34.28%</b>  | <b>8,719,474</b>  | <b>1,201,606</b>        | <b>1,730,324</b> | <b>-30.56%</b> | <b>1,477,525</b> | <b>-18.67%</b> | <b>3,847</b>     | <b>37,346</b>     |
| <b>Equity Options</b>                         | <b>1,946,892</b> | <b>1,537,758</b> | <b>26.61%</b>  | <b>1,814,923</b> | <b>7.27%</b>   | <b>19,171,747</b>   | <b>15,592,299</b> | <b>22.96%</b>  | <b>21,457,412</b> | <b>3,241,189</b>        | <b>2,909,146</b> | <b>11.41%</b>  | <b>3,025,189</b> | <b>7.14%</b>   | <b>76,623</b>    | <b>797,597</b>    |
| <b>Currency Options - USX</b>                 | <b>438</b>       | <b>298</b>       | <b>46.98%</b>  | <b>248</b>       | <b>76.61%</b>  | <b>17,660</b>       | <b>2,023</b>      | <b>772.96%</b> | <b>2,491</b>      | <b>2,004</b>            | <b>357</b>       | <b>461.35%</b> | <b>2,155</b>     | <b>-7.01%</b>  | <b>50</b>        | <b>493</b>        |
| Total Futures                                 | 4,493,613        | 3,902,198        | 15.16%         | 4,414,919        | 1.78%          | 38,932,019          | 34,017,521        | 14.45%         | 45,368,417        | 1,379,541               | 1,250,648        | 10.31%         | 1,333,353        | 3.46%          | 1,135,079        | 9,702,237         |
| Total Options                                 | 2,934,414        | 2,228,654        | 31.67%         | 2,478,701        | 18.39%         | 28,137,749          | 22,495,008        | 25.08%         | 31,305,022        | 4,599,050               | 4,857,910        | -5.33%         | 4,720,779        | -2.58%         | 80,811           | 838,195           |
| <b>Grand Total</b>                            | <b>7,428,027</b> | <b>6,130,852</b> | <b>21.16%</b>  | <b>6,893,620</b> | <b>7.75%</b>   | <b>67,069,768</b>   | <b>56,512,529</b> | <b>18.68%</b>  | <b>76,673,439</b> | <b>5,978,591</b>        | <b>6,108,558</b> | <b>-2.13%</b>  | <b>6,054,132</b> | <b>-1.25%</b>  | <b>1,215,890</b> | <b>10,540,432</b> |

|   | Average Daily Volume |                |                |                |                | Year-to-Date Volume |                |                |                |
|---|----------------------|----------------|----------------|----------------|----------------|---------------------|----------------|----------------|----------------|
|   | September 2016       | September 2015 | % CHG          | August 2016    | % CHG          | 2016                | 2015           | % CHG          | Total 2015     |
| <b>Short-Term Interest Rate Futures</b>       |                      |                |                |                |                |                     |                |                |                |
| BAX   | 101,852              | 90,654         | 12.35%         | 81,722         | 24.63%         | 100,664             | 87,001         | 15.7%          | 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>101,852</b>       | <b>90,654</b>  | <b>12.35%</b>  | <b>81,722</b>  | <b>24.63%</b>  | <b>100,664</b>      | <b>87,001</b>  | <b>15.7%</b>   | <b>86,986</b>  |
| <b>Short-Term Interest Rate Options - OBX</b> | <b>738</b>           | <b>857</b>     | <b>-13.89%</b> | <b>855</b>     | <b>-13.68%</b> | <b>1,578</b>        | <b>2,648</b>   | <b>-40.41%</b> | <b>2,320</b>   |
| <b>Bond Futures</b>                           |                      |                |                |                |                |                     |                |                |                |
| CGZ   | 0                    | 0              | N/A            | 0              | N/A            | 0                   | 15             | -100%          | 11             |
| CGF   | 214                  | 491            | -56.42%        | 565            | -62.12%        | 350                 | 792            | -55.81%        | 705            |
| CGB   | 68,571               | 55,679         | 23.15%         | 104,007        | -34.07%        | 80,733              | 71,774         | 12.48%         | 71,654         |
| LGB   | 0                    | 0              | N/A            | 0              | N/A            | 0                   | 0              | N/A            | 0              |
| <b>Total</b>                                  | <b>68,785</b>        | <b>56,170</b>  | <b>22.46%</b>  | <b>104,573</b> | <b>-34.22%</b> | <b>81,083</b>       | <b>72,582</b>  | <b>11.71%</b>  | <b>72,370</b>  |
| <b>Bond Options - OGB</b>                     | <b>0</b>             | <b>13</b>      | <b>-100%</b>   | <b>16</b>      | <b>-100%</b>   | <b>15</b>           | <b>9</b>       | <b>66.67%</b>  | <b>14</b>      |
| <b>Index Futures</b>                          |                      |                |                |                |                |                     |                |                |                |
| SXF   | 43,239               | 38,817         | 11.39%         | 14,321         | 201.93%        | 24,142              | 21,144         | 14.18%         | 21,811         |
| SXM   | 103                  | 175            | -41.14%        | 58             | 77.59%         | 77                  | 200            | -61.5%         | 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                   | 13             | -100%          | 10             |
| SXK   | 0                    | 0              | N/A            | 0              | N/A            | 14                  | 0              | N/A            | 37             |
| SXU   | 0                    | 0              | N/A            | 0              | N/A            | 5                   | 0              | N/A            | 15             |
| <b>Total</b>                                  | <b>43,343</b>        | <b>38,993</b>  | <b>11.16%</b>  | <b>14,382</b>  | <b>201.37%</b> | <b>24,240</b>       | <b>21,360</b>  | <b>13.48%</b>  | <b>22,028</b>  |
| <b>Index Options</b>                          |                      |                |                |                |                |                     |                |                |                |
| SXJ   | 0                    | 0              | N/A            | 0              | N/A            | 0                   | 4              | -100%          | 1              |
| SXO   | 1,913                | 4,030          | -52.53%        | 719            | 166.06%        | 2,989               | 2,031          | 47.17%         | 2,158          |
| SXV   | 0                    | 0              | N/A            | 0              | N/A            | 0                   | 0              | N/A            | 0              |
| <b>Total</b>                                  | <b>1,913</b>         | <b>4,030</b>   | <b>-52.53%</b> | <b>719</b>     | <b>166.06%</b> | <b>2,989</b>        | <b>2,032</b>   | <b>47.1%</b>   | <b>2,159</b>   |
| <b>ETF Options</b>                            | <b>44,352</b>        | <b>27,983</b>  | <b>58.5%</b>   | <b>28,568</b>  | <b>55.25%</b>  | <b>42,762</b>       | <b>32,015</b>  | <b>33.57%</b>  | <b>34,738</b>  |
| <b>Equity Options</b>                         | <b>92,709</b>        | <b>73,226</b>  | <b>26.61%</b>  | <b>82,496</b>  | <b>12.38%</b>  | <b>101,437</b>      | <b>82,937</b>  | <b>22.31%</b>  | <b>85,487</b>  |
| <b>Currency Options - USX</b>                 | <b>20</b>            | <b>14</b>      | <b>42.86%</b>  | <b>11</b>      | <b>81.82%</b>  | <b>93</b>           | <b>10</b>      | <b>830%</b>    | <b>9</b>       |
| Total Futures                                 | 213,981              | 185,818        | 15.16%         | 200,678        | 6.63%          | 205,989             | 180,944        | 13.84%         | 180,750        |
| Total Options                                 | 139,734              | 106,126        | 31.67%         | 112,668        | 24.02%         | 148,876             | 119,654        | 24.42%         | 124,721        |
| <b>Grand Total</b>                            | <b>353,715</b>       | <b>291,945</b> | <b>21.16%</b>  | <b>313,346</b> | <b>12.88%</b>  | <b>354,866</b>      | <b>300,598</b> | <b>18.05%</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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