



# Statistics

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**October 2016**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	October 2016	October 2015	% CHG	September 2016	% CHG	2016	2015	% CHG	Total 2015	October 2016	October 2015	% CHG	September 2016	% CHG	October 2016	YTD 2016
<b>Short-Term Interest Rate Futures</b>																
BAX	2,616,072	1,924,063	35.97%	2,138,894	22.31%	21,641,741	18,280,393	18.39%	21,746,698	768,838	694,609	10.69%	710,269	8.25%	134,791	1,396,358
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
<b>Total</b>	<b>2,616,072</b>	<b>1,924,063</b>	<b>35.97%</b>	<b>2,138,894</b>	<b>22.31%</b>	<b>21,641,741</b>	<b>18,280,393</b>	<b>18.39%</b>	<b>21,746,698</b>	<b>768,838</b>	<b>694,609</b>	<b>10.69%</b>	<b>710,269</b>	<b>8.25%</b>	<b>134,791</b>	<b>1,396,358</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>120,191</b>	<b>16,880</b>	<b>612.03%</b>	<b>15,500</b>	<b>675.43%</b>	<b>418,437</b>	<b>514,761</b>	<b>-18.71%</b>	<b>580,007</b>	<b>102,160</b>	<b>72,053</b>	<b>41.79%</b>	<b>31,390</b>	<b>225.45%</b>	<b>152</b>	<b>896</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	2,720	5,463	-50.21%	4,497	-39.52%	68,937	154,448	-55.37%	176,269	2,237	6,599	-66.1%	2,931	-23.68%	212	2,910
CGB	1,438,900	1,256,288	14.54%	1,440,006	-0.08%	16,697,487	14,749,957	13.2%	17,913,516	401,363	384,990	4.25%	419,308	-4.28%	634,877	6,349,957
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
<b>Total</b>	<b>1,441,620</b>	<b>1,261,751</b>	<b>14.26%</b>	<b>1,444,503</b>	<b>-0.2%</b>	<b>16,766,424</b>	<b>14,907,245</b>	<b>12.47%</b>	<b>18,092,625</b>	<b>403,600</b>	<b>391,589</b>	<b>3.07%</b>	<b>422,239</b>	<b>-4.41%</b>	<b>635,089</b>	<b>6,352,867</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>1,200</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>2,977</b>	<b>2,992</b>	<b>-0.5%</b>	<b>3,677</b>	<b>364</b>	<b>2,030</b>	<b>-82.07%</b>	<b>364</b>	<b>0%</b>	<b>0</b>	<b>10</b>
<b>Index Futures</b>																
SXF	349,076	356,630	-2.12%	908,029	-61.56%	4,912,100	4,331,851	13.4%	5,474,698	249,159	222,400	12.03%	246,644	1.02%	295,970	3,012,705
SXM	1,544	2,641	-41.54%	2,180	-29.17%	16,113	40,323	-60.04%	45,867	1,205	728	65.52%	388	210.57%	818	6,695
SCF	2	2	0%	7	-71.43%	119	106	12.26%	115	2	1	100%	1	100%	2	56
SXA	0	0	N/A	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	162	-100%	0	N/A	66	166	-60.24%	189	0	115	-100%	0	N/A	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	1,696	-100%	0	N/A	2,746	1,736	58.18%	3,950	0	1,656	-100%	0	N/A	0	204
SXU	10	629	-98.41%	0	N/A	1,034	629	64.39%	1,629	10	625	-98.4%	0	N/A	5	16
<b>Total</b>	<b>350,632</b>	<b>361,760</b>	<b>-3.08%</b>	<b>910,216</b>	<b>-61.48%</b>	<b>4,932,178</b>	<b>4,377,457</b>	<b>12.67%</b>	<b>5,529,094</b>	<b>250,376</b>	<b>225,525</b>	<b>11.02%</b>	<b>247,033</b>	<b>1.35%</b>	<b>296,795</b>	<b>3,019,687</b>
<b>Index Options</b>																
SXJ	2	0	N/A	0	N/A	2	200	-99%	202	2	0	N/A	0	N/A	1	1
SXO	70,836	48,341	46.53%	40,185	76.28%	635,921	430,234	47.81%	541,759	137,950	155,960	-11.55%	122,497	12.62%	198	2,203
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>70,838</b>	<b>48,341</b>	<b>46.54%</b>	<b>40,185</b>	<b>76.28%</b>	<b>635,923</b>	<b>430,434</b>	<b>47.74%</b>	<b>541,961</b>	<b>137,952</b>	<b>155,960</b>	<b>-11.55%</b>	<b>122,497</b>	<b>12.62%</b>	<b>199</b>	<b>2,204</b>
<b>ETF Options</b>	<b>685,956</b>	<b>545,185</b>	<b>25.82%</b>	<b>931,399</b>	<b>-26.35%</b>	<b>8,767,990</b>	<b>6,564,105</b>	<b>33.58%</b>	<b>8,719,474</b>	<b>1,333,824</b>	<b>1,718,412</b>	<b>-22.38%</b>	<b>1,201,606</b>	<b>11%</b>	<b>3,604</b>	<b>40,950</b>
<b>Equity Options</b>	<b>2,029,335</b>	<b>2,120,984</b>	<b>-4.32%</b>	<b>1,946,892</b>	<b>4.24%</b>	<b>21,201,082</b>	<b>17,713,283</b>	<b>19.69%</b>	<b>21,457,412</b>	<b>2,953,328</b>	<b>3,095,257</b>	<b>-4.59%</b>	<b>3,241,189</b>	<b>-8.88%</b>	<b>85,943</b>	<b>883,540</b>
<b>Currency Options - USX</b>	<b>535</b>	<b>166</b>	<b>222.29%</b>	<b>438</b>	<b>22.15%</b>	<b>18,195</b>	<b>2,189</b>	<b>731.2%</b>	<b>2,491</b>	<b>2,085</b>	<b>280</b>	<b>644.64%</b>	<b>2,004</b>	<b>4.04%</b>	<b>53</b>	<b>546</b>
Total Futures	4,408,324	3,547,574	24.26%	4,493,613	-1.9%	43,340,343	37,565,095	15.37%	45,368,417	1,422,814	1,311,723	8.47%	1,379,541	3.14%	1,066,675	10,768,912
Total Options	2,906,855	2,732,756	6.37%	2,934,414	-0.94%	31,044,604	25,227,764	23.06%	31,305,022	4,529,713	5,043,992	-10.2%	4,599,050	-1.51%	89,951	928,146
<b>Grand Total</b>	<b>7,315,179</b>	<b>6,280,330</b>	<b>16.48%</b>	<b>7,428,027</b>	<b>-1.52%</b>	<b>74,384,947</b>	<b>62,792,859</b>	<b>18.46%</b>	<b>76,673,439</b>	<b>5,952,527</b>	<b>6,355,715</b>	<b>-6.34%</b>	<b>5,978,591</b>	<b>-0.44%</b>	<b>1,156,626</b>	<b>11,697,058</b>

	Average Daily Volume					Year-to-Date Volume			
	October 2016	October 2015	% CHG	September 2016	% CHG	2016	2015	% CHG	Total 2015
<b>Short-Term Interest Rate Futures</b>									
BAX	130,803	91,622	42.76%	101,852	28.43%	103,549	87,465	18.39%	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>130,803</b>	<b>91,622</b>	<b>42.76%</b>	<b>101,852</b>	<b>28.43%</b>	<b>103,549</b>	<b>87,465</b>	<b>18.39%</b>	<b>86,986</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>6,009</b>	<b>803</b>	<b>648.32%</b>	<b>738</b>	<b>714.23%</b>	<b>2,002</b>	<b>2,462</b>	<b>-18.68%</b>	<b>2,320</b>
<b>Bond Futures</b>									
CGZ	0	0	N/A	0	N/A	0	13	-100%	11
CGF	136	260	-47.69%	214	-36.45%	329	738	-55.42%	705
CGB	71,945	59,823	20.26%	68,571	4.92%	79,892	70,573	13.21%	71,654
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>72,081</b>	<b>60,083</b>	<b>19.97%</b>	<b>68,785</b>	<b>4.79%</b>	<b>80,222</b>	<b>71,326</b>	<b>12.47%</b>	<b>72,370</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>57</b>	<b>-100%</b>	<b>0</b>	<b>N/A</b>	<b>14</b>	<b>14</b>	<b>0%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	17,453	16,982	2.77%	43,239	-59.64%	23,502	20,726	13.39%	21,811
SXM	77	125	-38.4%	103	-25.24%	77	192	-59.9%	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	7	-100%	0	N/A	0	0	N/A	0
EMF	0	0	N/A	0	N/A	0	12	-100%	10
SXK	0	80	-100%	0	N/A	13	27	-51.85%	37
SXU	0	29	-100%	0	N/A	4	9	-55.56%	15
<b>Total</b>	<b>17,531</b>	<b>17,226</b>	<b>1.77%</b>	<b>43,343</b>	<b>-59.55%</b>	<b>23,598</b>	<b>20,944</b>	<b>12.67%</b>	<b>22,028</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	3	-100%	1
SXO	3,541	2,301	53.89%	1,913	85.1%	3,042	2,058	47.81%	2,158
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>3,541</b>	<b>2,301</b>	<b>53.89%</b>	<b>1,913</b>	<b>85.1%</b>	<b>3,042</b>	<b>2,059</b>	<b>47.74%</b>	<b>2,159</b>
<b>ETF Options</b>	<b>34,297</b>	<b>25,961</b>	<b>32.11%</b>	<b>44,352</b>	<b>-22.67%</b>	<b>41,952</b>	<b>31,407</b>	<b>33.58%</b>	<b>34,738</b>
<b>Equity Options</b>	<b>101,466</b>	<b>100,999</b>	<b>0.46%</b>	<b>92,709</b>	<b>9.45%</b>	<b>101,440</b>	<b>84,752</b>	<b>19.69%</b>	<b>85,487</b>
<b>Currency Options - USX</b>	<b>26</b>	<b>7</b>	<b>271.43%</b>	<b>20</b>	<b>30%</b>	<b>87</b>	<b>10</b>	<b>770%</b>	<b>9</b>
Total Futures	220,416	168,932	30.48%	213,981	3.01%	207,370	179,737	15.37%	180,750
Total Options	145,342	130,131	11.69%	139,734	4.01%	148,538	120,707	23.06%	124,721
<b>Grand Total</b>	<b>365,758</b>	<b>299,063</b>	<b>22.3%</b>	<b>353,715</b>	<b>3.41%</b>	<b>355,908</b>	<b>300,444</b>	<b>18.46%</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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