



# Statistics

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**April 2015**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	April 2015	April 2014	% CHG	March 2015	% CHG	2015	2014	% CHG	Total 2014	April 2015	April 2014	% CHG	March 2015	% CHG	April 2015	YTD 2015
<b>Short-Term Interest Rate Futures</b>																
BAX	1,740,174	1,676,405	3.8%	1,801,368	-3.4%	7,888,075	8,342,718	-5.45%	24,640,229	638,232	740,602	-13.82%	653,141	-2.28%	115,685	537,695
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>1,740,174</b>	<b>1,676,405</b>	<b>3.8%</b>	<b>1,801,368</b>	<b>-3.4%</b>	<b>7,888,075</b>	<b>8,342,718</b>	<b>-5.45%</b>	<b>24,640,229</b>	<b>638,232</b>	<b>740,602</b>	<b>-13.82%</b>	<b>653,141</b>	<b>-2.28%</b>	<b>115,685</b>	<b>537,695</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>87,188</b>	<b>55,578</b>	<b>56.88%</b>	<b>134,908</b>	<b>-35.37%</b>	<b>318,867</b>	<b>250,344</b>	<b>27.37%</b>	<b>392,661</b>	<b>218,288</b>	<b>174,513</b>	<b>25.08%</b>	<b>168,334</b>	<b>29.68%</b>	<b>267</b>	<b>745</b>
<b>Bond Futures</b>																
CGZ	300	814	-63.15%	674	-55.49%	2,545	5,670	-55.12%	14,269	195	827	-76.42%	70	178.57%	7	40
CGF	8,310	17,820	-53.37%	12,649	-34.3%	58,758	79,783	-26.35%	301,026	4,134	8,022	-48.47%	3,618	14.26%	762	2,957
CGB	964,096	896,923	7.49%	1,037,937	-7.11%	5,505,701	4,431,700	24.24%	14,956,206	322,013	323,687	-0.52%	360,430	-10.66%	474,295	2,056,172
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>972,706</b>	<b>915,557</b>	<b>6.24%</b>	<b>1,051,260</b>	<b>-7.47%</b>	<b>5,567,004</b>	<b>4,517,153</b>	<b>23.24%</b>	<b>15,271,501</b>	<b>326,342</b>	<b>332,536</b>	<b>-1.86%</b>	<b>364,118</b>	<b>-10.38%</b>	<b>475,064</b>	<b>2,059,169</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>32</b>	<b>-100%</b>	<b>485</b>	<b>1,435</b>	<b>-66.2%</b>	<b>5,130</b>	<b>421</b>	<b>1,435</b>	<b>-70.66%</b>	<b>421</b>	<b>0%</b>	<b>0</b>	<b>4</b>
<b>Index Futures</b>																
SXF	253,916	252,286	0.65%	664,984	-61.82%	1,516,934	1,287,474	17.82%	4,405,739	161,784	143,522	12.72%	147,110	9.98%	204,982	1,017,378
SXM	2,026	6,402	-68.35%	5,008	-59.55%	22,224	32,512	-31.64%	98,767	514	1,363	-62.29%	711	-27.71%	865	6,448
SCF	6	10	-40%	6	0%	92	348	-73.56%	597	1	2	-50%	1	0%	6	35
SXA	0	0	N/A	0	N/A	0	0	N/A	0	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	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
EMF	301	0	N/A	1,038	-71%	2,430	0	N/A	3,308	103	0	N/A	253	-59.29%	66	623
<b>Total</b>	<b>256,249</b>	<b>258,698</b>	<b>-0.95%</b>	<b>671,036</b>	<b>-61.81%</b>	<b>1,541,680</b>	<b>1,320,334</b>	<b>16.76%</b>	<b>4,508,411</b>	<b>162,402</b>	<b>144,887</b>	<b>12.09%</b>	<b>148,075</b>	<b>9.68%</b>	<b>205,919</b>	<b>1,024,484</b>
<b>Index Options - SXO</b>	<b>12,588</b>	<b>49,956</b>	<b>-74.8%</b>	<b>39,717</b>	<b>-68.31%</b>	<b>124,450</b>	<b>203,186</b>	<b>-38.75%</b>	<b>428,590</b>	<b>90,424</b>	<b>105,837</b>	<b>-14.56%</b>	<b>84,927</b>	<b>6.47%</b>	<b>73</b>	<b>770</b>
<b>ETF Options</b>	<b>438,480</b>	<b>212,372</b>	<b>106.47%</b>	<b>491,315</b>	<b>-10.75%</b>	<b>1,650,967</b>	<b>766,089</b>	<b>115.51%</b>	<b>4,064,224</b>	<b>789,475</b>	<b>380,835</b>	<b>107.3%</b>	<b>773,656</b>	<b>2.05%</b>	<b>2,807</b>	<b>14,342</b>
<b>Equity Options</b>	<b>1,779,081</b>	<b>1,775,755</b>	<b>0.19%</b>	<b>1,506,599</b>	<b>18.09%</b>	<b>7,230,767</b>	<b>7,109,172</b>	<b>1.71%</b>	<b>20,674,540</b>	<b>2,534,203</b>	<b>2,494,172</b>	<b>1.61%</b>	<b>2,576,434</b>	<b>-1.64%</b>	<b>75,706</b>	<b>323,798</b>
<b>Currency Options - USX</b>	<b>84</b>	<b>64</b>	<b>31.25%</b>	<b>570</b>	<b>-85.26%</b>	<b>1,128</b>	<b>967</b>	<b>16.65%</b>	<b>2,170</b>	<b>306</b>	<b>701</b>	<b>-56.35%</b>	<b>371</b>	<b>-17.52%</b>	<b>21</b>	<b>137</b>
Total Futures	2,969,129	2,850,660	4.16%	3,523,664	-15.74%	14,996,759	14,180,205	5.76%	44,420,141	1,126,976	1,218,025	-7.48%	1,165,334	-3.29%	796,668	3,621,348
Total Options	2,317,421	2,093,725	10.68%	2,173,141	6.64%	9,326,664	8,331,193	11.95%	25,567,315	3,633,117	3,157,493	15.06%	3,604,143	0.8%	78,874	339,796
<b>Grand Total</b>	<b>5,286,550</b>	<b>4,944,385</b>	<b>6.92%</b>	<b>5,696,805</b>	<b>-7.2%</b>	<b>24,323,423</b>	<b>22,511,398</b>	<b>8.05%</b>	<b>69,987,456</b>	<b>4,760,093</b>	<b>4,375,518</b>	<b>8.79%</b>	<b>4,769,477</b>	<b>-0.2%</b>	<b>875,542</b>	<b>3,961,144</b>

	Average Daily Volume					Year-to-Date Volume			
	April 2015	April 2014	% CHG	March 2015	% CHG	2015	2014	% CHG	Total 2014
<b>Short-Term Interest Rate Futures</b>									
BAX	82,865	79,828	3.8%	81,880	1.2%	95,037	100,514	-5.45%	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>82,865</b>	<b>79,828</b>	<b>3.8%</b>	<b>81,880</b>	<b>1.2%</b>	<b>95,037</b>	<b>100,514</b>	<b>-5.45%</b>	<b>98,560</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>4,151</b>	<b>2,646</b>	<b>56.88%</b>	<b>6,132</b>	<b>-32.31%</b>	<b>3,841</b>	<b>3,016</b>	<b>27.35%</b>	<b>1,570</b>
<b>Bond Futures</b>									
CGZ	14	38	-63.16%	30	-53.33%	30	68	-55.88%	57
CGF	395	848	-53.42%	574	-31.19%	707	961	-26.43%	1,204
CGB	45,909	42,710	7.49%	47,178	-2.69%	66,333	53,393	24.24%	59,824
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>46,319</b>	<b>43,597</b>	<b>6.24%</b>	<b>47,784</b>	<b>-3.07%</b>	<b>67,072</b>	<b>54,423</b>	<b>23.24%</b>	<b>61,086</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>1</b>	<b>-100%</b>	<b>5</b>	<b>17</b>	<b>-70.59%</b>	<b>20</b>
<b>Index Futures</b>									
SXF	12,091	12,013	0.65%	30,226	-60%	18,276	15,511	17.83%	17,552
SXM	96	304	-68.42%	227	-57.71%	267	391	-31.71%	393
SCF	0	0	N/A	0	N/A	1	4	-75%	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	0	0	N/A	0	N/A	0	0	N/A	0
EMF	14	0	N/A	47	-70.21%	29	0	N/A	23
<b>Total</b>	<b>12,202</b>	<b>12,318</b>	<b>-0.94%</b>	<b>30,501</b>	<b>-60%</b>	<b>18,574</b>	<b>15,907</b>	<b>16.77%</b>	<b>17,961</b>
<b>Index Options - SXO</b>	<b>599</b>	<b>2,378</b>	<b>-74.81%</b>	<b>1,805</b>	<b>-66.81%</b>	<b>1,499</b>	<b>2,448</b>	<b>-38.77%</b>	<b>1,707</b>
<b>ETF Options</b>	<b>20,880</b>	<b>10,112</b>	<b>106.49%</b>	<b>22,332</b>	<b>-6.5%</b>	<b>19,891</b>	<b>9,229</b>	<b>115.53%</b>	<b>16,192</b>
<b>Equity Options</b>	<b>84,718</b>	<b>84,559</b>	<b>0.19%</b>	<b>68,481</b>	<b>23.71%</b>	<b>87,117</b>	<b>85,652</b>	<b>1.71%</b>	<b>82,368</b>
<b>Currency Options - USX</b>	<b>4</b>	<b>3</b>	<b>33.33%</b>	<b>25</b>	<b>-84%</b>	<b>13</b>	<b>11</b>	<b>18.18%</b>	<b>8</b>
Total Futures	141,387	135,745	4.16%	160,166	-11.73%	180,683	170,845	5.76%	176,972
Total Options	110,353	99,701	10.68%	98,779	11.72%	112,369	100,375	11.95%	101,861
<b>Grand Total</b>	<b>251,740</b>	<b>235,446</b>	<b>6.92%</b>	<b>258,945</b>	<b>-2.78%</b>	<b>293,053</b>	<b>271,221</b>	<b>8.05%</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  
SXO: S&P/TSX 60 Index Options  
EMF: FTSE Emerging Markets Index Futures

### 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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