



# Statistics

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**June**

**2015**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	June 2015	June 2014	% CHG	May 2015	% CHG	2015	2014	% CHG	Total 2014	June 2015	June 2014	% CHG	May 2015	% CHG	June 2015	YTD 2015
<b>Short-Term Interest Rate Futures</b>																
BAX	1,980,411	2,266,717	-12.63%	1,431,921	38.3%	11,300,407	12,068,332	-6.36%	24,640,229	632,183	673,797	-6.18%	673,315	-6.11%	136,715	769,939
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>1,980,411</b>	<b>2,266,717</b>	<b>-12.63%</b>	<b>1,431,921</b>	<b>38.3%</b>	<b>11,300,407</b>	<b>12,068,332</b>	<b>-6.36%</b>	<b>24,640,229</b>	<b>632,183</b>	<b>673,797</b>	<b>-6.18%</b>	<b>673,315</b>	<b>-6.11%</b>	<b>136,715</b>	<b>769,939</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>41,551</b>	<b>15,614</b>	<b>166.11%</b>	<b>16,735</b>	<b>148.29%</b>	<b>377,153</b>	<b>285,539</b>	<b>32.09%</b>	<b>392,661</b>	<b>105,924</b>	<b>119,880</b>	<b>-11.64%</b>	<b>224,767</b>	<b>-52.87%</b>	<b>151</b>	<b>951</b>
<b>Bond Futures</b>																
CGZ	195	135	44.44%	100	95%	2,840	9,024	-68.53%	14,269	0	902	-100%	245	-100%	2	44
CGF	19,630	13,531	45.07%	18,144	8.19%	96,532	141,300	-31.68%	301,026	4,399	8,723	-49.57%	3,320	32.5%	1,679	5,567
CGB	1,309,659	1,083,885	20.83%	1,940,316	-32.5%	8,755,676	7,396,848	18.37%	14,956,206	328,624	297,616	10.42%	299,999	9.54%	637,886	3,293,418
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>1,329,484</b>	<b>1,097,551</b>	<b>21.13%</b>	<b>1,958,560</b>	<b>-32.12%</b>	<b>8,855,048</b>	<b>7,547,172</b>	<b>17.33%</b>	<b>15,271,501</b>	<b>333,023</b>	<b>307,241</b>	<b>8.39%</b>	<b>303,564</b>	<b>9.7%</b>	<b>639,567</b>	<b>3,299,029</b>
<b>Bond Options - OGB</b>	<b>250</b>	<b>0</b>	<b>N/A</b>	<b>227</b>	<b>10.13%</b>	<b>962</b>	<b>3,095</b>	<b>-68.92%</b>	<b>5,130</b>	<b>477</b>	<b>1,660</b>	<b>-71.27%</b>	<b>227</b>	<b>110.13%</b>	<b>1</b>	<b>7</b>
<b>Index Futures</b>																
SXF	690,754	532,395	29.75%	261,859	163.79%	2,469,547	2,066,328	19.51%	4,405,739	170,332	135,720	25.5%	153,058	11.29%	321,101	1,545,982
SXM	3,728	6,416	-41.9%	4,123	-9.58%	30,075	45,133	-33.36%	98,767	1,149	449	155.9%	2,211	-48.03%	1,403	9,414
SCF	0	4	-100%	1	-100%	93	394	-76.4%	597	0	2	-100%	0	N/A	0	36
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	40	223	-82.06%	156	-74.36%	2,626	223	1,077.58%	3,308	0	45	-100%	87	-100%	2	677
<b>Total</b>	<b>694,522</b>	<b>539,038</b>	<b>28.85%</b>	<b>266,139</b>	<b>160.96%</b>	<b>2,502,341</b>	<b>2,112,078</b>	<b>18.48%</b>	<b>4,508,411</b>	<b>171,481</b>	<b>136,216</b>	<b>25.89%</b>	<b>155,356</b>	<b>10.38%</b>	<b>322,506</b>	<b>1,556,109</b>
<b>Index Options - SXO</b>	<b>21,137</b>	<b>23,843</b>	<b>-11.35%</b>	<b>29,142</b>	<b>-27.47%</b>	<b>174,729</b>	<b>254,238</b>	<b>-31.27%</b>	<b>428,590</b>	<b>87,963</b>	<b>109,839</b>	<b>-19.92%</b>	<b>108,666</b>	<b>-19.05%</b>	<b>410</b>	<b>1,357</b>
<b>ETF Options</b>	<b>608,328</b>	<b>294,446</b>	<b>106.6%</b>	<b>718,012</b>	<b>-15.28%</b>	<b>2,977,307</b>	<b>1,286,777</b>	<b>131.38%</b>	<b>4,064,224</b>	<b>1,196,426</b>	<b>443,445</b>	<b>169.8%</b>	<b>1,138,266</b>	<b>5.11%</b>	<b>3,030</b>	<b>19,826</b>
<b>Equity Options</b>	<b>1,501,500</b>	<b>1,602,565</b>	<b>-6.31%</b>	<b>1,563,024</b>	<b>-3.94%</b>	<b>10,295,291</b>	<b>10,159,725</b>	<b>1.33%</b>	<b>20,674,540</b>	<b>2,889,667</b>	<b>2,826,758</b>	<b>2.23%</b>	<b>2,790,651</b>	<b>3.55%</b>	<b>60,004</b>	<b>446,366</b>
<b>Currency Options - USX</b>	<b>50</b>	<b>284</b>	<b>-82.39%</b>	<b>117</b>	<b>-57.27%</b>	<b>1,295</b>	<b>1,348</b>	<b>-3.93%</b>	<b>2,170</b>	<b>311</b>	<b>393</b>	<b>-20.87%</b>	<b>356</b>	<b>-12.64%</b>	<b>15</b>	<b>178</b>
Total Futures	4,004,417	3,903,306	2.59%	3,656,620	9.51%	22,657,796	21,727,582	4.28%	44,420,141	1,136,687	1,117,254	1.74%	1,132,235	0.39%	1,098,788	5,625,077
Total Options	2,172,816	1,936,752	12.19%	2,327,257	-6.64%	13,826,737	11,990,722	15.31%	25,567,315	4,280,768	3,501,975	22.24%	4,262,933	0.42%	63,611	468,685
<b>Grand Total</b>	<b>6,177,233</b>	<b>5,840,058</b>	<b>5.77%</b>	<b>5,983,877</b>	<b>3.23%</b>	<b>36,484,533</b>	<b>33,718,304</b>	<b>8.2%</b>	<b>69,987,456</b>	<b>5,417,455</b>	<b>4,619,229</b>	<b>17.28%</b>	<b>5,395,168</b>	<b>0.41%</b>	<b>1,162,399</b>	<b>6,093,762</b>

	Average Daily Volume					Year-to-Date Volume			
	June 2015	June 2014	% CHG	May 2015	% CHG	2015	2014	% CHG	Total 2014
<b>Short-Term Interest Rate Futures</b>									
BAX	90,018	107,938	-16.6%	71,596	25.73%	90,403	96,546	-6.36%	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>90,018</b>	<b>107,938</b>	<b>-16.6%</b>	<b>71,596</b>	<b>25.73%</b>	<b>90,403</b>	<b>96,546</b>	<b>-6.36%</b>	<b>98,560</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>1,888</b>	<b>743</b>	<b>154.11%</b>	<b>836</b>	<b>125.84%</b>	<b>3,017</b>	<b>2,284</b>	<b>32.09%</b>	<b>1,570</b>
<b>Bond Futures</b>									
CGZ	8	6	33.33%	5	60%	22	72	-69.44%	57
CGF	892	644	38.51%	907	-1.65%	772	1,130	-31.68%	1,204
CGB	59,529	51,613	15.34%	97,015	-38.64%	70,045	59,174	18.37%	59,824
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>60,431</b>	<b>52,264</b>	<b>15.63%</b>	<b>97,928</b>	<b>-38.29%</b>	<b>70,840</b>	<b>60,377</b>	<b>17.33%</b>	<b>61,086</b>
<b>Bond Options - OGB</b>	<b>11</b>	<b>0</b>	<b>N/A</b>	<b>11</b>	<b>0%</b>	<b>7</b>	<b>24</b>	<b>-70.83%</b>	<b>20</b>
<b>Index Futures</b>									
SXF	31,397	25,352	23.84%	13,092	139.82%	19,756	16,530	19.52%	17,552
SXM	169	305	-44.59%	206	-17.96%	240	361	-33.52%	393
SCF	0	0	N/A	0	N/A	0	3	-100%	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	1	18	-94.44%	7	-85.71%	21	18	16.67%	23
<b>Total</b>	<b>31,569</b>	<b>25,668</b>	<b>22.99%</b>	<b>13,306</b>	<b>137.25%</b>	<b>20,018</b>	<b>16,896</b>	<b>18.48%</b>	<b>17,961</b>
<b>Index Options - SXO</b>	<b>960</b>	<b>1,135</b>	<b>-15.42%</b>	<b>1,457</b>	<b>-34.11%</b>	<b>1,397</b>	<b>2,033</b>	<b>-31.28%</b>	<b>1,707</b>
<b>ETF Options</b>	<b>27,651</b>	<b>14,021</b>	<b>97.21%</b>	<b>35,900</b>	<b>-22.98%</b>	<b>23,818</b>	<b>10,294</b>	<b>131.38%</b>	<b>16,192</b>
<b>Equity Options</b>	<b>68,250</b>	<b>76,312</b>	<b>-10.57%</b>	<b>78,151</b>	<b>-12.67%</b>	<b>82,362</b>	<b>81,277</b>	<b>1.34%</b>	<b>82,368</b>
<b>Currency Options - USX</b>	<b>2</b>	<b>13</b>	<b>-84.62%</b>	<b>5</b>	<b>-60%</b>	<b>10</b>	<b>10</b>	<b>0%</b>	<b>8</b>
Total Futures	182,018	185,871	-2.07%	182,831	-0.45%	181,262	173,820	4.28%	176,972
Total Options	98,764	92,226	7.09%	116,362	-15.12%	110,613	95,925	15.31%	101,861
<b>Grand Total</b>	<b>280,783</b>	<b>278,098</b>	<b>0.97%</b>	<b>299,193</b>	<b>-6.15%</b>	<b>291,876</b>	<b>269,746</b>	<b>8.2%</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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