



Statistics

July

2015

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	July 2015	July 2014	% CHG	June 2015	% CHG	2015	2014	% CHG	Total 2014	July 2015	July 2014	% CHG	June 2015	% CHG	July 2015	YTD 2015
Short-Term Interest Rate Futures																
BAX	1,818,394	1,861,163	-2.3%	1,980,411	-8.18%	13,118,801	13,929,495	-5.82%	24,640,229	718,751	740,508	-2.94%	632,183	13.69%	125,796	895,735
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	
Total	1,818,394	1,861,163	-2.3%	1,980,411	-8.18%	13,118,801	13,929,495	-5.82%	24,640,229	718,751	740,508	-2.94%	632,183	13.69%	125,796	895,735
Short-Term Interest Rate Options - OBX	59,942	11,835	406.48%	41,551	44.26%	437,095	297,374	46.99%	392,661	109,955	121,988	-9.86%	105,924	3.81%	162	1,113
Bond Futures																
CGZ	0	76	-100%	195	-100%	2,840	9,100	-68.79%	14,269	0	952	-100%	0	N/A	0	44
CGF	13,207	13,257	-0.38%	19,630	-32.72%	109,739	154,557	-29%	301,026	8,053	7,689	4.73%	4,399	83.06%	617	6,184
CGB	1,217,983	930,449	30.9%	1,309,659	-7%	9,973,659	8,327,297	19.77%	14,956,206	372,414	339,528	9.69%	328,624	13.33%	538,873	3,832,291
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	1,231,190	943,782	30.45%	1,329,484	-7.39%	10,086,238	8,490,954	18.79%	15,271,501	380,467	348,169	9.28%	333,023	14.25%	539,490	3,838,519
Bond Options - OGB	0	0	N/A	250	-100%	962	3,095	-68.92%	5,130	477	1,660	-71.27%	477	0%	0	7
Index Futures																
SXF	335,763	236,494	41.98%	690,754	-51.39%	2,805,310	2,302,822	21.82%	4,405,739	185,627	150,807	23.09%	170,332	8.98%	268,257	1,814,239
SXM	1,612	5,825	-72.33%	3,728	-56.76%	31,687	50,958	-37.82%	98,767	1,311	907	44.54%	1,149	14.1%	949	10,363
SCF	9	2	350%	0	N/A	102	396	-74.24%	597	1	4	-75%	0	N/A	7	43
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXY	4	0	N/A	0	N/A	4	0	N/A	0	0	0	0	N/A	4	4	
EMF	0	196	-100%	40	-100%	2,626	419	526.73%	3,308	0	44	-100%	0	N/A	0	677
SXK	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	337,388	242,517	39.12%	694,522	-51.42%	2,839,729	2,354,595	20.6%	4,508,411	186,939	151,762	23.18%	171,481	9.01%	269,217	1,825,326
Index Options																
SXJ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXO	37,075	20,198	83.56%	21,137	75.4%	211,804	274,436	-22.82%	428,590	111,136	105,231	5.61%	87,963	26.34%	317	1,674
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	37,075	20,198	83.56%	21,137	75.4%	211,804	274,436	-22.82%	428,590	111,136	105,231	5.61%	87,963	26.34%	317	1,674
ETF Options	1,859,511	455,994	307.79%	608,328	205.68%	4,836,818	1,742,771	177.54%	4,064,224	1,906,942	689,792	176.45%	1,196,426	59.39%	3,241	23,067
Equity Options	2,013,045	1,837,465	9.56%	1,501,500	34.07%	12,308,336	11,997,190	2.59%	20,674,540	2,756,578	2,843,986	-3.07%	2,889,667	-4.61%	72,982	519,348
Currency Options - USX	194	49	295.92%	50	288%	1,489	1,397	6.59%	2,170	309	423	-26.95%	311	-0.64%	37	215
Total Futures	3,386,972	3,047,462	11.14%	4,004,417	-15.42%	26,044,768	24,775,044	5.13%	44,420,141	1,286,157	1,240,439	3.69%	1,136,687	13.15%	934,503	6,559,580
Total Options	3,969,767	2,325,541	70.7%	2,172,816	82.7%	17,796,504	14,316,263	24.31%	25,567,315	4,885,397	3,763,080	29.82%	4,280,768	14.12%	76,739	545,424
Grand Total	7,356,739	5,373,003	36.92%	6,177,233	19.09%	43,841,272	39,091,307	12.15%	69,987,456	6,171,554	5,003,519	23.34%	5,417,455	13.92%	1,011,242	7,105,004

	Average Daily Volume					Year-to-Date Volume			
	July 2015	July 2014	% CHG	June 2015	% CHG	2015	2014	% CHG	Total 2014
Short-Term Interest Rate Futures									
BAX	82,654	84,598	-2.3%	90,018	-8.18%	89,243	94,758	-5.82%	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
Total	82,654	84,598	-2.3%	90,018	-8.18%	89,243	94,758	-5.82%	98,560
Short-Term Interest Rate Options - OBX	2,724	537	407.26%	1,888	44.28%	2,973	2,022	47.03%	1,570
Bond Futures									
CGZ	0	3	-100%	8	-100%	19	61	-68.85%	57
CGF	600	602	-0.33%	892	-32.74%	746	1,051	-29.02%	1,204
CGB	55,362	42,293	30.9%	59,529	-7%	67,848	56,648	19.77%	59,824
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	55,963	42,899	30.45%	60,431	-7.39%	68,613	57,761	18.79%	61,086
Bond Options - OGB	0	0	N/A	11	-100%	6	21	-71.43%	20
Index Futures									
SXF	15,261	10,749	41.98%	31,397	-51.39%	19,083	15,665	21.82%	17,552
SXM	73	264	-72.35%	169	-56.81%	215	346	-37.86%	393
SCF	0	0	N/A	0	N/A	0	2	-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	0	8	-100%	1	-100%	17	12	41.67%	23
SXK	0	0	N/A	0	N/A	0	0	N/A	0
SXU	0	0	N/A	0	N/A	0	0	N/A	0
Total	15,335	11,023	39.12%	31,569	-51.42%	19,317	16,017	20.6%	17,961
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	1,685	918	83.55%	960	75.52%	1,440	1,866	-22.83%	1,707
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	1,685	918	83.55%	960	75.52%	1,440	1,866	-22.83%	1,707
ETF Options	84,523	20,727	307.79%	27,651	205.68%	32,903	11,855	177.55%	16,192
Equity Options	91,502	83,521	9.56%	68,250	34.07%	83,730	81,613	2.59%	82,368
Currency Options - USX	8	2	300%	2	300%	10	9	11.11%	8
Total Futures	153,953	138,521	11.14%	182,018	-15.42%	177,175	168,537	5.13%	176,972
Total Options	180,443	105,706	70.7%	98,764	82.7%	121,064	97,389	24.31%	101,861
Grand Total	334,397	244,227	36.92%	280,783	19.09%	298,239	265,927	12.15%	278,834

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

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