



# Statistics

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**August      2015**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	August 2015	August 2014	% CHG	July 2015	% CHG	2015	2014	% CHG	Total 2014	August 2015	August 2014	% CHG	July 2015	% CHG	August 2015	YTD 2015
<b>Short-Term Interest Rate Futures</b>																
BAX	1,333,776	1,651,459	-19.24%	1,818,394	-26.65%	14,452,577	15,580,954	-7.24%	24,640,229	742,147	694,861	6.81%	718,751	3.26%	101,966	997,701
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>1,333,776</b>	<b>1,651,459</b>	<b>-19.24%</b>	<b>1,818,394</b>	<b>-26.65%</b>	<b>14,452,577</b>	<b>15,580,954</b>	<b>-7.24%</b>	<b>24,640,229</b>	<b>742,147</b>	<b>694,861</b>	<b>6.81%</b>	<b>718,751</b>	<b>3.26%</b>	<b>101,966</b>	<b>997,701</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>42,772</b>	<b>11,527</b>	<b>271.06%</b>	<b>59,942</b>	<b>-28.64%</b>	<b>479,867</b>	<b>308,901</b>	<b>55.35%</b>	<b>392,661</b>	<b>126,011</b>	<b>126,920</b>	<b>-0.72%</b>	<b>109,955</b>	<b>14.6%</b>	<b>177</b>	<b>1,290</b>
<b>Bond Futures</b>																
CGZ	0	2,093	-100%	0	N/A	2,840	11,193	-74.63%	14,269	0	936	-100%	0	N/A	0	44
CGF	28,929	34,733	-16.71%	13,207	119.04%	138,668	189,290	-26.74%	301,026	8,083	8,129	-0.57%	8,053	0.37%	465	6,649
CGB	2,350,745	1,689,179	39.17%	1,217,983	93%	12,324,404	10,016,476	23.04%	14,956,206	403,457	350,968	14.96%	372,414	8.34%	594,815	4,427,106
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>2,379,674</b>	<b>1,726,005</b>	<b>37.87%</b>	<b>1,231,190</b>	<b>93.28%</b>	<b>12,465,912</b>	<b>10,216,959</b>	<b>22.01%</b>	<b>15,271,501</b>	<b>411,540</b>	<b>360,033</b>	<b>14.31%</b>	<b>380,467</b>	<b>8.17%</b>	<b>595,280</b>	<b>4,433,799</b>
<b>Bond Options - OGB</b>	<b>540</b>	<b>1,253</b>	<b>-56.9%</b>	<b>0</b>	<b>N/A</b>	<b>1,502</b>	<b>4,348</b>	<b>-65.46%</b>	<b>5,130</b>	<b>540</b>	<b>1,253</b>	<b>-56.9%</b>	<b>477</b>	<b>13.21%</b>	<b>1</b>	<b>8</b>
<b>Index Futures</b>																
SXF	354,748	222,921	59.14%	335,763	5.65%	3,160,058	2,525,743	25.11%	4,405,739	196,586	151,191	30.03%	185,627	5.9%	282,989	2,097,228
SXM	2,317	5,832	-60.27%	1,612	43.73%	34,004	56,790	-40.12%	98,767	1,293	2,125	-39.15%	1,311	-1.37%	974	11,337
SCF	0	14	-100%	9	-100%	102	410	-75.12%	597	1	2	-50%	1	0%	0	43
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
SXY	0	0	N/A	4	-100%	4	0	N/A	0	0	0	0	N/A	0	4	4
EMF	0	378	-100%	0	N/A	2,626	797	229.49%	3,308	0	56	-100%	0	N/A	0	677
SXK	40	0	N/A	0	N/A	40	0	N/A	0	40	0	0	N/A	1	1	1
SXU	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
<b>Total</b>	<b>357,105</b>	<b>229,145</b>	<b>55.84%</b>	<b>337,388</b>	<b>5.84%</b>	<b>3,196,834</b>	<b>2,583,740</b>	<b>23.73%</b>	<b>4,508,411</b>	<b>197,920</b>	<b>153,374</b>	<b>29.04%</b>	<b>186,939</b>	<b>5.87%</b>	<b>283,964</b>	<b>2,109,290</b>
<b>Index Options</b>																
SXJ	200	0	N/A	0	N/A	200	0	N/A	0	200	0	N/A	0	N/A	1	1
SXO	85,439	21,072	305.46%	37,075	130.45%	297,243	295,508	0.59%	428,590	142,826	106,791	33.74%	111,136	28.52%	405	2,079
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>85,639</b>	<b>21,072</b>	<b>306.41%</b>	<b>37,075</b>	<b>130.99%</b>	<b>297,443</b>	<b>295,508</b>	<b>0.66%</b>	<b>428,590</b>	<b>143,026</b>	<b>106,791</b>	<b>33.93%</b>	<b>111,136</b>	<b>28.7%</b>	<b>406</b>	<b>2,080</b>
<b>ETF Options</b>	<b>594,458</b>	<b>191,822</b>	<b>209.9%</b>	<b>1,859,511</b>	<b>-68.03%</b>	<b>5,431,276</b>	<b>1,934,593</b>	<b>180.75%</b>	<b>4,064,224</b>	<b>1,959,234</b>	<b>686,113</b>	<b>185.56%</b>	<b>1,906,942</b>	<b>2.74%</b>	<b>4,151</b>	<b>27,218</b>
<b>Equity Options</b>	<b>1,746,205</b>	<b>1,439,278</b>	<b>21.33%</b>	<b>2,013,045</b>	<b>-13.26%</b>	<b>14,054,541</b>	<b>13,436,468</b>	<b>4.6%</b>	<b>20,674,540</b>	<b>2,840,061</b>	<b>2,854,806</b>	<b>-0.52%</b>	<b>2,756,578</b>	<b>3.03%</b>	<b>71,007</b>	<b>590,355</b>
<b>Currency Options - USX</b>	<b>236</b>	<b>48</b>	<b>391.67%</b>	<b>194</b>	<b>21.65%</b>	<b>1,725</b>	<b>1,445</b>	<b>19.38%</b>	<b>2,170</b>	<b>360</b>	<b>447</b>	<b>-19.46%</b>	<b>309</b>	<b>16.51%</b>	<b>34</b>	<b>249</b>
Total Futures	4,070,555	3,606,609	12.86%	3,386,972	20.18%	30,115,323	28,381,653	6.11%	44,420,141	1,351,607	1,208,268	11.86%	1,286,157	5.09%	981,210	7,540,790
Total Options	2,469,850	1,665,000	48.34%	3,969,767	-37.78%	20,266,354	15,981,263	26.81%	25,567,315	5,069,232	3,776,330	34.24%	4,885,397	3.76%	75,776	621,200
<b>Grand Total</b>	<b>6,540,405</b>	<b>5,271,609</b>	<b>24.07%</b>	<b>7,356,739</b>	<b>-11.1%</b>	<b>50,381,677</b>	<b>44,362,916</b>	<b>13.57%</b>	<b>69,987,456</b>	<b>6,420,839</b>	<b>4,984,598</b>	<b>28.81%</b>	<b>6,171,554</b>	<b>4.04%</b>	<b>1,056,986</b>	<b>8,161,990</b>

	Average Daily Volume					Year-to-Date Volume			
	August 2015	August 2014	% CHG	July 2015	% CHG	2015	2014	% CHG	Total 2014
<b>Short-Term Interest Rate Futures</b>									
BAX	66,688	82,572	-19.24%	82,654	-19.32%	86,542	93,299	-7.24%	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>66,688</b>	<b>82,572</b>	<b>-19.24%</b>	<b>82,654</b>	<b>-19.32%</b>	<b>86,542</b>	<b>93,299</b>	<b>-7.24%</b>	<b>98,560</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>2,138</b>	<b>576</b>	<b>271.18%</b>	<b>2,724</b>	<b>-21.51%</b>	<b>2,873</b>	<b>1,849</b>	<b>55.38%</b>	<b>1,570</b>
<b>Bond Futures</b>									
CGZ	0	104	-100%	0	N/A	17	67	-74.63%	57
CGF	1,446	1,736	-16.71%	600	141%	830	1,133	-26.74%	1,204
CGB	117,537	84,458	39.17%	55,362	112.31%	73,798	59,978	23.04%	59,824
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>118,983</b>	<b>86,300</b>	<b>37.87%</b>	<b>55,963</b>	<b>112.61%</b>	<b>74,646</b>	<b>61,179</b>	<b>22.01%</b>	<b>61,086</b>
<b>Bond Options - OGB</b>	<b>27</b>	<b>62</b>	<b>-56.45%</b>	<b>0</b>	<b>N/A</b>	<b>8</b>	<b>26</b>	<b>-69.23%</b>	<b>20</b>
<b>Index Futures</b>									
SXF	17,737	11,146	59.13%	15,261	16.22%	18,922	15,124	25.11%	17,552
SXM	115	291	-60.48%	73	57.53%	203	340	-40.29%	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	18	-100%	0	N/A	15	14	7.14%	23
SXK	2	0	N/A	0	N/A	1	0	N/A	0
SXU	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>17,855</b>	<b>11,457</b>	<b>55.84%</b>	<b>15,335</b>	<b>16.43%</b>	<b>19,142</b>	<b>15,471</b>	<b>23.73%</b>	<b>17,961</b>
<b>Index Options</b>									
SXJ	10	0	N/A	0	N/A	9	0	N/A	0
SXO	4,271	1,053	305.6%	1,685	153.47%	1,779	1,769	0.57%	1,707
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>4,281</b>	<b>1,053</b>	<b>306.55%</b>	<b>1,685</b>	<b>154.07%</b>	<b>1,781</b>	<b>1,769</b>	<b>0.68%</b>	<b>1,707</b>
<b>ETF Options</b>	<b>29,722</b>	<b>9,591</b>	<b>209.9%</b>	<b>84,523</b>	<b>-64.84%</b>	<b>32,522</b>	<b>11,584</b>	<b>180.75%</b>	<b>16,192</b>
<b>Equity Options</b>	<b>87,310</b>	<b>71,963</b>	<b>21.33%</b>	<b>91,502</b>	<b>-4.58%</b>	<b>84,158</b>	<b>80,457</b>	<b>4.6%</b>	<b>82,368</b>
<b>Currency Options - USX</b>	<b>11</b>	<b>2</b>	<b>450%</b>	<b>8</b>	<b>37.5%</b>	<b>10</b>	<b>8</b>	<b>25%</b>	<b>8</b>
Total Futures	203,527	180,330	12.86%	153,953	32.2%	180,331	169,950	6.11%	176,972
Total Options	123,492	83,250	48.34%	180,443	-31.56%	121,355	95,696	26.81%	101,861
<b>Grand Total</b>	<b>327,020</b>	<b>263,580</b>	<b>24.07%</b>	<b>334,397</b>	<b>-2.21%</b>	<b>301,686</b>	<b>265,646</b>	<b>13.57%</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  
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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