



# Statistics

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**April            2016**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	April 2016	April 2015	% CHG	March 2016	% CHG	2016	2015	% CHG	Total 2015	April 2016	April 2015	% CHG	March 2016	% CHG	April 2016	YTD 2016
<b>Short-Term Interest Rate Futures</b>																
BAX	2,178,883	1,740,174	25.21%	2,276,673	-4.3%	9,128,321	7,888,075	15.72%	21,746,698	777,809	638,232	21.87%	774,724	0.4%	135,865	619,168
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	N/A	0	0
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	N/A	0	0
<b>Total</b>	<b>2,178,883</b>	<b>1,740,174</b>	<b>25.21%</b>	<b>2,276,673</b>	<b>-4.3%</b>	<b>9,128,321</b>	<b>7,888,075</b>	<b>15.72%</b>	<b>21,746,698</b>	<b>777,809</b>	<b>638,232</b>	<b>21.87%</b>	<b>774,724</b>	<b>0.4%</b>	<b>135,865</b>	<b>619,168</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>16,170</b>	<b>87,188</b>	<b>-81.45%</b>	<b>40,494</b>	<b>-60.07%</b>	<b>180,977</b>	<b>318,867</b>	<b>-43.24%</b>	<b>580,007</b>	<b>87,637</b>	<b>218,288</b>	<b>-59.85%</b>	<b>83,977</b>	<b>4.36%</b>	<b>53</b>	<b>499</b>
<b>Bond Futures</b>																
CGZ	0	300	-100%	0	N/A	0	2,545	-100%	2,840	0	195	-100%	0	N/A	0	0
CGF	2,087	8,310	-74.89%	3,375	-38.16%	26,505	58,758	-54.89%	176,269	4,174	4,134	0.97%	4,160	0.34%	134	886
CGB	1,475,954	964,096	53.09%	1,406,636	4.93%	6,845,196	5,505,701	24.33%	17,913,516	451,807	322,013	40.31%	440,743	2.51%	687,921	2,756,908
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	0	N/A	0	0
<b>Total</b>	<b>1,478,041</b>	<b>972,706</b>	<b>51.95%</b>	<b>1,410,011</b>	<b>4.83%</b>	<b>6,871,701</b>	<b>5,567,004</b>	<b>23.44%</b>	<b>18,092,625</b>	<b>455,981</b>	<b>326,342</b>	<b>39.73%</b>	<b>444,903</b>	<b>2.49%</b>	<b>688,055</b>	<b>2,757,794</b>
<b>Bond Options - OGB</b>	<b>1</b>	<b>0</b>	<b>N/A</b>	<b>1</b>	<b>0%</b>	<b>1,653</b>	<b>485</b>	<b>240.83%</b>	<b>3,677</b>	<b>1,652</b>	<b>421</b>	<b>292.4%</b>	<b>1,652</b>	<b>0%</b>	<b>1</b>	<b>6</b>
<b>Index Futures</b>																
SXF	273,519	253,916	7.72%	799,911	-65.81%	1,954,058	1,516,934	28.82%	5,474,698	216,212	161,784	33.64%	215,911	0.14%	220,382	1,294,712
SXM	1,646	2,026	-18.76%	2,192	-24.91%	7,235	22,224	-67.45%	45,867	648	514	26.07%	332	95.18%	873	2,816
SCF	5	6	-16.67%	37	-86.49%	83	92	-9.78%	115	1	1	0%	0	N/A	5	36
SXA	0	0	N/A	0	N/A	0	0	N/A	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	0	N/A	0	N/A	0	0	N/A	189	0	0	N/A	0	N/A	0	0
EMF	0	301	-100%	0	N/A	0	2,430	-100%	2,626	0	103	-100%	0	N/A	0	0
SXK	0	0	N/A	1,300	-100%	2,004	0	N/A	3,950	2,340	0	N/A	2,340	0%	0	189
SXU	0	0	N/A	6	-100%	24	0	N/A	1,629	1,631	0	N/A	1,631	0%	0	9
<b>Total</b>	<b>275,170</b>	<b>256,249</b>	<b>7.38%</b>	<b>803,446</b>	<b>-65.75%</b>	<b>1,963,404</b>	<b>1,541,680</b>	<b>27.36%</b>	<b>5,529,094</b>	<b>220,832</b>	<b>162,402</b>	<b>35.98%</b>	<b>220,214</b>	<b>0.28%</b>	<b>221,260</b>	<b>1,297,762</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	0	0	N/A	202	0	0	N/A	0	N/A	0	0
SXO	29,456	12,588	134%	81,033	-63.65%	342,818	124,450	175.47%	541,759	124,610	90,424	37.81%	127,052	-1.92%	115	1,115
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>29,456</b>	<b>12,588</b>	<b>134%</b>	<b>81,033</b>	<b>-63.65%</b>	<b>342,818</b>	<b>124,450</b>	<b>175.47%</b>	<b>541,961</b>	<b>124,610</b>	<b>90,424</b>	<b>37.81%</b>	<b>127,052</b>	<b>-1.92%</b>	<b>115</b>	<b>1,115</b>
<b>ETF Options</b>	<b>836,446</b>	<b>438,480</b>	<b>90.76%</b>	<b>755,494</b>	<b>10.72%</b>	<b>3,821,122</b>	<b>1,650,967</b>	<b>131.45%</b>	<b>8,719,474</b>	<b>1,314,387</b>	<b>789,475</b>	<b>66.49%</b>	<b>1,149,591</b>	<b>14.34%</b>	<b>3,608</b>	<b>18,745</b>
<b>Equity Options</b>	<b>2,372,927</b>	<b>1,779,081</b>	<b>33.38%</b>	<b>2,440,139</b>	<b>-2.75%</b>	<b>9,133,882</b>	<b>7,230,767</b>	<b>26.32%</b>	<b>21,457,412</b>	<b>3,030,874</b>	<b>2,534,203</b>	<b>19.6%</b>	<b>2,974,769</b>	<b>1.89%</b>	<b>101,387</b>	<b>378,195</b>
<b>Currency Options - USX</b>	<b>2,677</b>	<b>84</b>	<b>3,086.91%</b>	<b>4,820</b>	<b>-44.46%</b>	<b>14,465</b>	<b>1,128</b>	<b>1,182.36%</b>	<b>2,491</b>	<b>3,017</b>	<b>306</b>	<b>885.95%</b>	<b>3,059</b>	<b>-1.37%</b>	<b>64</b>	<b>275</b>
Total Futures	3,932,094	2,969,129	32.43%	4,490,130	-12.43%	17,963,426	14,996,759	19.78%	45,368,417	1,454,622	1,126,976	29.07%	1,439,841	1.03%	1,045,180	4,674,724
Total Options	3,257,677	2,317,421	40.57%	3,321,981	-1.94%	13,494,917	9,326,664	44.69%	31,305,022	4,562,177	3,633,117	25.57%	4,340,100	5.12%	105,228	398,835
<b>Grand Total</b>	<b>7,189,771</b>	<b>5,286,550</b>	<b>36%</b>	<b>7,812,111</b>	<b>-7.97%</b>	<b>31,458,343</b>	<b>24,323,423</b>	<b>29.33%</b>	<b>76,673,439</b>	<b>6,016,799</b>	<b>4,760,093</b>	<b>26.4%</b>	<b>5,779,941</b>	<b>4.1%</b>	<b>1,150,408</b>	<b>5,073,559</b>

	Average Daily Volume					Year-to-Date Volume			
	April 2016	April 2015	% CHG	March 2016	% CHG	2016	2015	% CHG	Total 2015
<b>Short-Term Interest Rate Futures</b>									
BAX	103,756	82,865	25.21%	103,485	0.26%	109,979	95,037	15.72%	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>103,756</b>	<b>82,865</b>	<b>25.21%</b>	<b>103,485</b>	<b>0.26%</b>	<b>109,979</b>	<b>95,037</b>	<b>15.72%</b>	<b>86,986</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>770</b>	<b>4,151</b>	<b>-81.45%</b>	<b>1,840</b>	<b>-58.15%</b>	<b>2,180</b>	<b>3,841</b>	<b>-43.24%</b>	<b>2,320</b>
<b>Bond Futures</b>									
CGZ	0	14	-100%	0	N/A	0	30	-100%	11
CGF	99	395	-74.94%	153	-35.29%	319	707	-54.88%	705
CGB	70,283	45,909	53.09%	63,938	9.92%	82,472	66,333	24.33%	71,654
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>70,382</b>	<b>46,319</b>	<b>51.95%</b>	<b>64,091</b>	<b>9.82%</b>	<b>82,791</b>	<b>67,072</b>	<b>23.44%</b>	<b>72,370</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>19</b>	<b>5</b>	<b>280%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	13,024	12,091	7.72%	36,359	-64.18%	23,542	18,276	28.81%	21,811
SXM	78	96	-18.75%	99	-21.21%	87	267	-67.42%	182
SCF	0	0	N/A	1	-100%	1	1	0%	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	0	N/A	0	N/A	0	0	N/A	0
EMF	0	14	-100%	0	N/A	0	29	-100%	10
SXK	0	0	N/A	59	-100%	24	0	N/A	37
SXU	0	0	N/A	0	N/A	0	0	N/A	15
<b>Total</b>	<b>13,103</b>	<b>12,202</b>	<b>7.38%</b>	<b>36,520</b>	<b>-64.12%</b>	<b>23,655</b>	<b>18,574</b>	<b>27.36%</b>	<b>22,028</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	1
SXO	1,402	599	134.06%	3,683	-61.93%	4,130	1,499	175.52%	2,158
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>1,402</b>	<b>599</b>	<b>134.06%</b>	<b>3,683</b>	<b>-61.93%</b>	<b>4,130</b>	<b>1,499</b>	<b>175.52%</b>	<b>2,159</b>
<b>ETF Options</b>	<b>39,830</b>	<b>20,880</b>	<b>90.76%</b>	<b>34,340</b>	<b>15.99%</b>	<b>46,037</b>	<b>19,891</b>	<b>131.45%</b>	<b>34,738</b>
<b>Equity Options</b>	<b>112,996</b>	<b>84,718</b>	<b>33.38%</b>	<b>110,915</b>	<b>1.88%</b>	<b>110,046</b>	<b>87,117</b>	<b>26.32%</b>	<b>85,487</b>
<b>Currency Options - USX</b>	<b>127</b>	<b>4</b>	<b>3,075%</b>	<b>219</b>	<b>-42.01%</b>	<b>174</b>	<b>13</b>	<b>1,238.46%</b>	<b>9</b>
Total Futures	187,242	141,387	32.43%	204,096	-8.26%	216,426	180,683	19.78%	180,750
Total Options	155,127	110,353	40.57%	150,999	2.73%	162,589	112,369	44.69%	124,721
<b>Grand Total</b>	<b>342,370</b>	<b>251,740</b>	<b>36%</b>	<b>355,095</b>	<b>-3.58%</b>	<b>379,016</b>	<b>293,053</b>	<b>29.33%</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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