



# Statistics

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**June**

**2016**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	June 2016	June 2015	% CHG	May 2016	% CHG	2016	2015	% CHG	Total 2015	June 2016	June 2015	% CHG	May 2016	% CHG	June 2016	YTD 2016
<b>Short-Term Interest Rate Futures</b>																
BAX	2,250,960	1,980,411	13.66%	2,006,960	12.16%	13,386,241	11,300,407	18.46%	21,746,698	565,349	632,183	-10.57%	797,152	-29.08%	154,530	899,762
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>2,250,960</b>	<b>1,980,411</b>	<b>13.66%</b>	<b>2,006,960</b>	<b>12.16%</b>	<b>13,386,241</b>	<b>11,300,407</b>	<b>18.46%</b>	<b>21,746,698</b>	<b>565,349</b>	<b>632,183</b>	<b>-10.57%</b>	<b>797,152</b>	<b>-29.08%</b>	<b>154,530</b>	<b>899,762</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>15,672</b>	<b>41,551</b>	<b>-62.28%</b>	<b>37,150</b>	<b>-57.81%</b>	<b>233,799</b>	<b>377,153</b>	<b>-38.01%</b>	<b>580,007</b>	<b>82,479</b>	<b>105,924</b>	<b>-22.13%</b>	<b>111,087</b>	<b>-25.75%</b>	<b>37</b>	<b>582</b>
<b>Bond Futures</b>																
CGZ	0	195	-100%	0	N/A	0	2,840	-100%	2,840	0	0	N/A	0	N/A	0	0
CGF	4,601	19,630	-76.56%	12,044	-61.8%	43,150	96,532	-55.3%	176,269	3,941	4,399	-10.41%	3,426	15.03%	346	1,748
CGB	1,349,878	1,309,659	3.07%	2,386,773	-43.44%	10,581,847	8,755,676	20.86%	17,913,516	392,743	328,624	19.51%	413,087	-4.93%	650,558	4,117,640
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>1,354,479</b>	<b>1,329,484</b>	<b>1.88%</b>	<b>2,398,817</b>	<b>-43.54%</b>	<b>10,624,997</b>	<b>8,855,048</b>	<b>19.99%</b>	<b>18,092,625</b>	<b>396,684</b>	<b>333,023</b>	<b>19.12%</b>	<b>416,513</b>	<b>-4.76%</b>	<b>650,904</b>	<b>4,119,388</b>
<b>Bond Options - OGB</b>	<b>72</b>	<b>250</b>	<b>-71.2%</b>	<b>888</b>	<b>-91.89%</b>	<b>2,613</b>	<b>962</b>	<b>171.62%</b>	<b>3,677</b>	<b>960</b>	<b>477</b>	<b>101.26%</b>	<b>888</b>	<b>8.11%</b>	<b>1</b>	<b>9</b>
<b>Index Futures</b>																
SXF	791,196	690,754	14.54%	340,717	132.22%	3,085,971	2,469,547	24.96%	5,474,698	220,363	170,332	29.37%	249,673	-11.74%	321,391	1,869,071
SXM	1,473	3,728	-60.49%	1,501	-1.87%	10,209	30,075	-66.06%	45,867	355	1,149	-69.1%	441	-19.5%	421	3,796
SCF	4	0	N/A	3	33.33%	90	93	-3.23%	115	0	0	N/A	0	N/A	4	43
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	51	0	N/A	0	N/A	51	0	N/A	189	51	0	N/A	0	N/A	8	8
EMF	0	40	-100%	0	N/A	0	2,626	-100%	2,626	0	0	N/A	0	N/A	0	0
SXK	690	0	N/A	0	N/A	2,694	0	N/A	3,950	0	0	N/A	2,340	-100%	1	190
SXU	1,000	0	N/A	0	N/A	1,024	0	N/A	1,629	0	0	N/A	1,631	-100%	2	11
<b>Total</b>	<b>794,414</b>	<b>694,522</b>	<b>14.38%</b>	<b>342,221</b>	<b>132.14%</b>	<b>3,100,039</b>	<b>2,502,341</b>	<b>23.89%</b>	<b>5,529,094</b>	<b>220,769</b>	<b>171,481</b>	<b>28.74%</b>	<b>254,085</b>	<b>-13.11%</b>	<b>321,827</b>	<b>1,873,119</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	58,321	21,137	175.92%	46,816	24.58%	447,955	174,729	156.37%	541,759	128,705	87,963	46.32%	120,740	6.6%	258	1,558
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>58,321</b>	<b>21,137</b>	<b>175.92%</b>	<b>46,816</b>	<b>24.58%</b>	<b>447,955</b>	<b>174,729</b>	<b>156.37%</b>	<b>541,961</b>	<b>128,705</b>	<b>87,963</b>	<b>46.32%</b>	<b>120,740</b>	<b>6.6%</b>	<b>258</b>	<b>1,558</b>
<b>ETF Options</b>	<b>1,240,775</b>	<b>608,328</b>	<b>103.97%</b>	<b>570,005</b>	<b>117.68%</b>	<b>5,631,902</b>	<b>2,977,307</b>	<b>89.16%</b>	<b>8,719,474</b>	<b>1,100,660</b>	<b>1,196,426</b>	<b>-8%</b>	<b>1,168,596</b>	<b>-5.81%</b>	<b>4,554</b>	<b>26,831</b>
<b>Equity Options</b>	<b>2,324,070</b>	<b>1,501,500</b>	<b>54.78%</b>	<b>1,856,421</b>	<b>25.19%</b>	<b>13,333,330</b>	<b>10,295,291</b>	<b>29.51%</b>	<b>21,457,412</b>	<b>3,371,502</b>	<b>2,889,667</b>	<b>16.67%</b>	<b>2,938,662</b>	<b>14.73%</b>	<b>93,603</b>	<b>554,926</b>
<b>Currency Options - USX</b>	<b>809</b>	<b>50</b>	<b>1,518%</b>	<b>1,549</b>	<b>-47.77%</b>	<b>16,823</b>	<b>1,295</b>	<b>1,199.07%</b>	<b>2,491</b>	<b>2,112</b>	<b>311</b>	<b>579.1%</b>	<b>1,635</b>	<b>29.17%</b>	<b>36</b>	<b>356</b>
Total Futures	4,399,853	4,004,417	9.88%	4,747,998	-7.33%	27,111,277	22,657,796	19.66%	45,368,417	1,182,802	1,136,687	4.06%	1,467,750	-19.41%	1,127,261	6,892,269
Total Options	3,639,719	2,172,816	67.51%	2,512,829	44.85%	19,666,422	13,826,737	42.24%	31,305,022	4,686,418	4,280,768	9.48%	4,341,608	7.94%	98,489	584,262
<b>Grand Total</b>	<b>8,039,572</b>	<b>6,177,233</b>	<b>30.15%</b>	<b>7,260,827</b>	<b>10.73%</b>	<b>46,777,699</b>	<b>36,484,533</b>	<b>28.21%</b>	<b>76,673,439</b>	<b>5,869,220</b>	<b>5,417,455</b>	<b>8.34%</b>	<b>5,809,358</b>	<b>1.03%</b>	<b>1,225,750</b>	<b>7,476,531</b>

	Average Daily Volume					Year-to-Date Volume			
	June 2016	June 2015	% CHG	May 2016	% CHG	2016	2015	% CHG	Total 2015
<b>Short-Term Interest Rate Futures</b>									
BAX	102,316	90,018	13.66%	95,569	7.06%	106,240	90,403	17.52%	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>102,316</b>	<b>90,018</b>	<b>13.66%</b>	<b>95,569</b>	<b>7.06%</b>	<b>106,240</b>	<b>90,403</b>	<b>17.52%</b>	<b>86,986</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>712</b>	<b>1,888</b>	<b>-62.29%</b>	<b>1,769</b>	<b>-59.75%</b>	<b>1,855</b>	<b>3,017</b>	<b>-38.52%</b>	<b>2,320</b>
<b>Bond Futures</b>									
CGZ	0	8	-100%	0	N/A	0	22	-100%	11
CGF	209	892	-76.57%	573	-63.53%	342	772	-55.7%	705
CGB	61,358	59,529	3.07%	113,655	-46.01%	83,982	70,045	19.9%	71,654
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>61,567</b>	<b>60,431</b>	<b>1.88%</b>	<b>114,229</b>	<b>-46.1%</b>	<b>84,325</b>	<b>70,840</b>	<b>19.04%</b>	<b>72,370</b>
<b>Bond Options - OGB</b>	<b>3</b>	<b>11</b>	<b>-72.73%</b>	<b>42</b>	<b>-92.86%</b>	<b>20</b>	<b>7</b>	<b>185.71%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	35,963	31,397	14.54%	16,224	121.67%	24,491	19,756	23.97%	21,811
SXM	66	169	-60.95%	71	-7.04%	81	240	-66.25%	182
SCF	0	0	N/A	0	N/A	0	0	N/A	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	2	0	N/A	0	N/A	0	0	N/A	0
EMF	0	1	-100%	0	N/A	0	21	-100%	10
SXK	31	0	N/A	0	N/A	21	0	N/A	37
SXU	45	0	N/A	0	N/A	8	0	N/A	15
<b>Total</b>	<b>36,109</b>	<b>31,569</b>	<b>14.38%</b>	<b>16,296</b>	<b>121.58%</b>	<b>24,603</b>	<b>20,018</b>	<b>22.9%</b>	<b>22,028</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	1
SXO	2,650	960	176.04%	2,229	18.89%	3,555	1,397	154.47%	2,158
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>2,650</b>	<b>960</b>	<b>176.04%</b>	<b>2,229</b>	<b>18.89%</b>	<b>3,555</b>	<b>1,397</b>	<b>154.47%</b>	<b>2,159</b>
<b>ETF Options</b>	<b>56,398</b>	<b>27,651</b>	<b>103.96%</b>	<b>27,143</b>	<b>107.78%</b>	<b>44,697</b>	<b>23,818</b>	<b>87.66%</b>	<b>34,738</b>
<b>Equity Options</b>	<b>105,639</b>	<b>68,250</b>	<b>54.78%</b>	<b>88,401</b>	<b>19.5%</b>	<b>105,820</b>	<b>82,362</b>	<b>28.48%</b>	<b>85,487</b>
<b>Currency Options - USX</b>	<b>36</b>	<b>2</b>	<b>1,700%</b>	<b>73</b>	<b>-50.69%</b>	<b>133</b>	<b>10</b>	<b>1,230%</b>	<b>9</b>
Total Futures	199,993	182,018	9.88%	226,095	-11.55%	215,168	181,262	18.71%	180,750
Total Options	165,441	98,764	67.51%	119,658	38.26%	156,082	110,613	41.11%	124,721
<b>Grand Total</b>	<b>365,435</b>	<b>280,783</b>	<b>30.15%</b>	<b>345,753</b>	<b>5.69%</b>	<b>371,251</b>	<b>291,876</b>	<b>27.2%</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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