



Statistics

Oct.

2012

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	October 2012	October 2011	% CHG	September 2012	% CHG	2012	2011	% CHG	Total 2011	October 2012	October 2011	% CHG	September 2012	% CHG	October 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	1,940,359	1,446,239	34.17%	1,595,070	21.65%	18,144,690	18,346,639	-1.1%	20,790,678	505,972	430,001	17.67%	519,708	-2.64%	86,160	814,990
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	150	0	N/A	0	0	0	N/A	0	N/A	0	3
Total	1,940,359	1,446,239	34.17%	1,595,070	21.65%	18,144,840	18,346,639	-1.1%	20,790,678	505,972	430,001	17.67%	519,708	-2.64%	86,160	814,993
Short-Term Interest Rate Options - OBX	47,367	34,750	36.31%	40,700	16.38%	464,172	591,032	-21.46%	635,046	132,790	144,208	-7.92%	124,040	7.05%	101	957
Bond Futures																
CGZ	5,001	8,088	-38.17%	5,706	-12.36%	61,607	49,363	24.8%	59,650	1,001	2,482	-59.67%	842	18.88%	90	935
CGF	10,060	15,485	-35.03%	10,719	-6.15%	132,948	72,898	82.38%	105,580	3,144	4,330	-27.39%	2,687	17.01%	245	3,030
CGB	650,836	517,904	25.67%	622,654	4.53%	8,090,305	6,510,578	24.26%	7,782,924	215,354	175,472	22.73%	206,160	4.46%	259,099	2,727,949
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	665,897	541,477	22.98%	639,079	4.2%	8,284,860	6,632,839	24.91%	7,948,154	219,499	182,284	20.42%	209,689	4.68%	259,434	2,731,914
Bond Options - OGB	8	0	N/A	0	N/A	3,854	7,594	-49.25%	8,775	1,198	1,577	-24.03%	1,190	0.67%	1	7
Index Futures																
SXF	208,506	273,583	-23.79%	507,288	-58.9%	3,124,147	3,493,318	-10.57%	4,226,332	147,188	138,302	6.43%	137,957	6.69%	162,064	1,681,807
SXM	10,655	10,508	1.4%	11,597	-8.12%	119,901	82,758	44.88%	100,554	1,821	2,602	-30.02%	1,264	44.07%	5,678	50,437
SCF	15	4	275%	106	-85.85%	447	142	214.79%	232	3	0	N/A	6	-50%	5	63
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
Total	219,176	284,095	-22.85%	518,991	-57.77%	3,244,495	3,576,218	-9.28%	4,327,118	149,012	140,904	5.75%	139,227	7.03%	167,747	1,732,307
Index Options - SXO	41,566	5,068	720.17%	49,542	-16.1%	189,458	82,986	128.3%	93,045	140,402	15,980	778.61%	128,617	9.16%	332	3,849
ETF Options	175,543	295,868	-40.67%	322,110	-45.5%	3,559,754	3,174,379	12.14%	3,862,981	751,512	527,555	42.45%	721,679	4.13%	2,874	34,528
Equity Options	2,066,288	1,883,409	9.71%	1,919,451	7.65%	20,678,726	18,709,596	10.53%	23,161,967	2,712,433	2,474,274	9.63%	2,890,389	-6.16%	78,852	821,643
Currency Options - USX	323	1,590	-79.69%	241	34.03%	3,986	14,987	-73.4%	16,947	715	1,448	-50.62%	534	33.9%	39	335
Total Futures	2,825,432	2,271,811	24.37%	2,753,140	2.63%	29,674,195	28,555,696	3.92%	33,065,950	874,483	753,189	16.1%	868,624	0.68%	513,341	5,279,214
Total Options	2,331,095	2,274,543	2.49%	2,332,044	-0.04%	24,933,067	23,518,644	6.01%	28,822,603	3,739,080	3,250,280	15.04%	3,866,785	-3.3%	82,199	862,290
Grand Total	5,156,527	4,546,354	13.42%	5,085,184	1.4%	54,607,262	52,074,340	4.86%	61,888,553	4,613,563	4,003,469	15.24%	4,735,409	-2.57%	595,540	6,141,504

	Average Daily Volume					Year-to-Date Volume			
	October 2012	October 2011	% CHG	September 2012	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate									
Futures									
BAX	88,198	72,311	21.97%	83,951	5.06%	85,588	88,204	-2.97%	83,162
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	88,198	72,311	21.97%	83,951	5.06%	85,588	88,204	-2.97%	83,162
Short-Term Interest Rate Options - OBX	2,153	1,737	23.95%	2,142	0.51%	2,189	2,841	-22.95%	2,540
Bond Futures									
CGZ	227	404	-43.81%	300	-24.33%	290	237	22.36%	238
CGF	457	774	-40.96%	564	-18.97%	627	350	79.14%	422
CGB	29,583	25,895	14.24%	32,771	-9.73%	38,161	31,300	21.92%	31,131
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	30,268	27,073	11.8%	33,635	-10.01%	39,079	31,888	22.55%	31,792
Bond Options - OGB	0	0	N/A	0	N/A	18	36	-50%	35
Index Futures									
SXF	9,477	13,679	-30.72%	26,699	-64.5%	14,736	16,794	-12.25%	16,905
SXM	484	525	-7.81%	610	-20.66%	565	678	-16.67%	613
SCF	0	0	N/A	5	-100%	2	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	0	0	N/A	0	N/A	0	0	N/A	0
Total	9,962	14,204	-29.87%	27,315	-63.53%	15,304	17,193	-10.99%	17,308
Index Options - SXO	1,889	253	646.64%	2,607	-27.54%	893	398	124.37%	372
ETF Options	7,979	14,793	-46.06%	16,953	-52.94%	16,791	15,261	10.03%	15,451
Equity Options	93,922	94,170	-0.26%	101,023	-7.03%	97,541	89,949	8.44%	92,647
Currency Options - USX	14	79	-82.28%	12	16.67%	18	72	-75%	67
Total Futures	128,428	113,590	13.06%	144,902	-11.37%	139,972	137,287	1.96%	132,263
Total Options	105,958	113,727	-6.83%	122,739	-13.67%	117,608	113,070	4.01%	115,290
Grand Total	234,387	227,317	3.11%	267,641	-12.43%	257,581	250,357	2.89%	247,554

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

Currency options

USX: Options on the US dollar

ETF options

Equity options

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