



Statistics

March 2013

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	March 2013	March 2012	% CHG	February 2013	% CHG	2013	2012	% CHG	Total 2012	March 2013	March 2012	% CHG	February 2013	% CHG	March 2013	YTD 2013
Short-Term Interest Rate Futures																
BAX	1,715,413	1,969,848	-12.92%	1,821,704	-5.84%	5,717,087	4,507,187	26.84%	20,718,268	603,834	553,365	9.12%	619,144	-2.47%	71,925	229,786
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
OIS	0	50	-100%	0	N/A	0	150	-100%	150	0	50	-100%	0	N/A	0	0
Total	1,715,413	1,969,898	-12.92%	1,821,704	-5.84%	5,717,087	4,507,337	26.84%	20,718,418	603,834	553,415	9.11%	619,144	-2.47%	71,925	229,786
Short-Term Interest Rate Options - OBX	35,900	19,450	84.58%	30,250	18.68%	123,567	74,054	66.86%	493,047	91,000	40,525	124.55%	105,700	-13.91%	78	232
Bond Futures																
CGZ	11,739	2,595	352.37%	12,276	-4.37%	28,373	5,186	447.11%	71,699	1,493	1,513	-1.32%	2,106	-29.11%	302	689
CGF	17,160	13,895	23.5%	19,279	-10.99%	45,622	34,643	31.69%	153,598	2,493	2,133	16.88%	4,830	-48.39%	452	1,068
CGB	861,411	789,440	9.12%	1,350,336	-36.21%	3,012,617	2,439,362	23.5%	9,946,872	301,516	225,989	33.42%	275,385	9.49%	294,048	904,939
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
Total	890,310	805,930	10.47%	1,381,891	-35.57%	3,086,612	2,479,191	24.5%	10,172,169	305,502	229,635	33.04%	282,321	8.21%	294,802	906,696
Bond Options - OGB	0	0	N/A	904	-100%	904	1,385	-34.73%	4,767	904	1,263	-28.42%	904	0%	0	1
Index Futures																
SXF	544,695	550,002	-0.97%	224,999	142.09%	972,482	934,493	4.07%	3,826,895	146,367	138,307	5.83%	146,948	-0.4%	191,698	507,305
SXM	5,939	9,115	-34.84%	6,029	-1.49%	18,161	22,325	-18.65%	132,549	435	1,671	-73.97%	1,016	-57.19%	1,663	5,712
SCF	32	0	N/A	0	N/A	64	0	N/A	539	0	0	N/A	0	N/A	6	13
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	550,666	559,117	-1.51%	231,028	138.36%	990,707	956,818	3.54%	3,959,983	146,802	139,978	4.88%	147,964	-0.79%	193,367	513,030
Index Options - SXO	30,676	6,430	377.08%	33,093	-7.3%	131,853	17,496	653.62%	314,631	110,206	15,423	614.56%	118,133	-6.71%	255	1,030
ETF Options	239,304	404,835	-40.89%	596,902	-59.91%	1,046,836	1,100,784	-4.9%	4,405,147	567,954	720,400	-21.16%	699,292	-18.78%	2,431	7,087
Equity Options	1,494,062	2,367,812	-36.9%	1,674,148	-10.76%	5,418,615	7,151,862	-24.24%	24,151,035	2,552,303	3,236,495	-21.14%	2,503,770	1.94%	62,963	225,418
Currency Options - USX	2,712	251	980.48%	188	1,342.55%	3,406	1,944	75.21%	5,235	2,653	379	600%	649	308.78%	45	111
Total Futures	3,156,389	3,334,945	-5.35%	3,434,623	-8.1%	9,794,406	7,943,346	23.3%	34,850,570	1,056,138	923,028	14.42%	1,049,429	0.64%	560,094	1,649,512
Total Options	1,802,654	2,801,610	-35.66%	2,335,485	-22.82%	6,725,181	8,379,696	-19.74%	29,406,979	3,325,020	4,020,560	-17.3%	3,428,448	-3.02%	65,772	233,879
Grand Total	4,959,043	6,136,555	-19.19%	5,770,108	-14.06%	16,519,587	16,323,042	1.2%	64,257,549	4,381,158	4,943,588	-11.38%	4,477,877	-2.16%	625,866	1,883,391

	Average Daily Volume					Year-to-Date Volume			
	March 2013	March 2012	% CHG	February 2013	% CHG	2013	2012	% CHG	Total 2012
Short-Term Interest Rate									
Futures									
BAX	85,770	89,538	-4.21%	95,879	-10.54%	93,722	71,542	31%	82,542
ONX	0	0	N/A	0	N/A	0	0	N/A	0
OIS	0	2	-100%	0	N/A	0	5	-100%	0
Total	85,770	89,540	-4.21%	95,879	-10.54%	93,722	71,545	31%	82,543
Short-Term Interest Rate Options - OBX	1,795	884	103.05%	1,592	12.75%	2,025	1,175	72.34%	1,964
Bond Futures									
CGZ	586	117	400.86%	646	-9.29%	465	82	467.07%	285
CGF	858	631	35.98%	1,014	-15.39%	747	549	36.07%	611
CGB	43,070	35,883	20.03%	71,070	-39.4%	49,387	38,720	27.55%	39,628
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	44,515	36,633	21.52%	72,731	-38.8%	50,600	39,352	28.58%	40,526
Bond Options - OGB	0	0	N/A	47	-100%	14	21	-33.33%	18
Index Futures									
SXF	27,234	25,000	8.94%	11,842	129.98%	15,942	14,833	7.48%	15,246
SXM	296	414	-28.5%	317	-6.63%	297	354	-16.1%	528
SCF	1	0	N/A	0	N/A	1	0	N/A	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
Total	27,533	25,414	8.34%	12,159	126.44%	16,241	15,187	6.94%	15,776
Index Options - SXO	1,533	292	425%	1,741	-11.95%	2,161	277	680.14%	1,253
ETF Options	11,965	18,401	-34.98%	31,415	-61.91%	17,161	17,472	-1.78%	17,550
Equity Options	74,703	107,627	-30.59%	88,113	-15.22%	88,829	113,521	-21.75%	96,219
Currency Options - USX	135	11	1,127.27%	9	1,400%	55	30	83.33%	20
Total Futures	157,819	151,588	4.11%	180,769	-12.7%	160,564	126,084	27.35%	138,846
Total Options	90,132	127,345	-29.22%	122,920	-26.67%	110,248	133,011	-17.11%	117,159
Grand Total	247,952	278,934	-11.11%	303,689	-18.35%	270,812	259,095	4.52%	256,006

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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