



Statistics

April

2013

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	April 2013	April 2012	% CHG	March 2013	% CHG	2013	2012	% CHG	Total 2012	April 2013	April 2012	% CHG	March 2013	% CHG	April 2013	YTD 2013
Short-Term Interest Rate Futures																
BAX	1,385,302	2,666,012	-48.04%	1,715,413	-19.24%	7,102,389	7,173,199	-0.99%	20,718,268	670,289	735,819	-8.91%	603,834	11.01%	58,011	287,797
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	150	-100%	150	0	0	N/A	0	N/A	0	0
Total	1,385,302	2,666,012	-48.04%	1,715,413	-19.24%	7,102,389	7,173,349	-0.99%	20,718,418	670,289	735,819	-8.91%	603,834	11.01%	58,011	287,797
Short-Term Interest Rate Options - OBX	46,151	31,600	46.05%	35,900	28.55%	169,718	105,654	60.64%	493,047	113,526	61,150	85.65%	91,000	24.75%	115	347
Bond Futures																
CGZ	11,077	7,577	46.19%	11,739	-5.64%	39,450	12,763	209.1%	71,699	1,307	3,134	-58.3%	1,493	-12.46%	254	943
CGF	40,755	15,157	168.89%	17,160	137.5%	86,377	49,800	73.45%	153,598	8,508	3,914	117.37%	2,493	241.28%	975	2,043
CGB	821,703	661,783	24.17%	861,411	-4.61%	3,834,320	3,101,145	23.64%	9,946,872	398,501	229,873	73.36%	301,516	32.17%	309,683	1,214,622
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	873,535	684,517	27.61%	890,310	-1.88%	3,960,147	3,163,708	25.17%	10,172,169	408,316	236,921	72.34%	305,502	33.65%	310,912	1,217,608
Bond Options - OGB	0	0	N/A	0	N/A	904	1,385	-34.73%	4,767	904	1,263	-28.42%	904	0%	0	1
Index Futures																
SXF	283,942	215,254	31.91%	544,695	-47.87%	1,256,424	1,149,747	9.28%	3,826,895	154,137	146,768	5.02%	146,367	5.31%	209,957	717,262
SXM	13,366	11,090	20.52%	5,939	125.06%	31,527	33,415	-5.65%	132,549	1,900	1,616	17.57%	435	336.78%	3,718	9,430
SCF	20	0	N/A	32	-37.5%	84	0	N/A	539	0	0	N/A	0	N/A	4	17
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	297,328	226,344	31.36%	550,666	-46.01%	1,288,035	1,183,162	8.86%	3,959,983	156,037	148,384	5.16%	146,802	6.29%	213,679	726,709
Index Options - SXO	45,931	6,005	664.88%	30,676	49.73%	177,784	23,501	656.5%	314,631	117,116	16,237	621.29%	110,206	6.27%	381	1,411
ETF Options	339,223	296,227	14.52%	239,304	41.75%	1,386,059	1,397,011	-0.78%	4,405,147	534,420	695,178	-23.13%	567,954	-5.9%	3,088	10,175
Equity Options	1,768,386	1,782,476	-0.79%	1,494,062	18.36%	7,187,001	8,934,338	-19.56%	24,151,035	2,410,874	2,767,432	-12.88%	2,552,303	-5.54%	76,312	301,730
Currency Options - USX	255	368	-30.71%	2,712	-90.6%	3,661	2,312	58.35%	5,235	604	522	15.71%	2,653	-77.23%	20	131
Total Futures	2,556,165	3,576,873	-28.54%	3,156,389	-19.02%	12,350,571	11,520,219	7.21%	34,850,570	1,234,642	1,121,124	10.13%	1,056,138	16.9%	582,602	2,232,114
Total Options	2,199,946	2,116,913	3.92%	1,802,654	22.04%	8,925,127	10,496,609	-14.97%	29,406,979	3,177,444	3,543,166	-10.32%	3,325,020	-4.44%	79,916	313,795
Grand Total	4,756,111	5,693,786	-16.47%	4,959,043	-4.09%	21,275,698	22,016,828	-3.37%	64,257,549	4,412,086	4,664,290	-5.41%	4,381,158	0.71%	662,518	2,545,909

	Average Daily Volume					Year-to-Date Volume			
	April 2013	April 2012	% CHG	March 2013	% CHG	2013	2012	% CHG	Total 2012
Short-Term Interest Rate									
Futures									
BAX	62,968	133,300	-52.76%	85,770	-26.59%	85,570	86,424	-0.99%	82,542
ONX	0	0	N/A	0	N/A	0	0	N/A	0
OIS	0	0	N/A	0	N/A	0	3	-100%	0
Total	62,968	133,300	-52.76%	85,770	-26.59%	85,570	86,425	-0.99%	82,543
Short-Term Interest Rate Options - OBX	2,097	1,580	32.72%	1,795	16.83%	2,044	1,272	60.69%	1,964
Bond Futures									
CGZ	503	378	33.07%	586	-14.16%	475	153	210.46%	285
CGF	1,852	757	144.65%	858	115.85%	1,040	600	73.33%	611
CGB	37,350	33,089	12.88%	43,070	-13.28%	46,196	37,363	23.64%	39,628
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	39,706	34,225	16.02%	44,515	-10.8%	47,712	38,116	25.18%	40,526
Bond Options - OGB	0	0	N/A	0	N/A	10	16	-37.5%	18
Index Futures									
SXF	12,906	10,762	19.92%	27,234	-52.61%	15,137	13,852	9.28%	15,246
SXM	607	554	9.57%	296	105.07%	379	402	-5.72%	528
SCF	0	0	N/A	1	-100%	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	13,514	11,317	19.41%	27,533	-50.92%	15,518	14,254	8.87%	15,776
Index Options - SXO	2,087	300	595.67%	1,533	36.14%	2,141	283	656.54%	1,253
ETF Options	15,419	14,811	4.11%	11,965	28.87%	16,699	16,831	-0.78%	17,550
Equity Options	80,381	89,123	-9.81%	74,703	7.6%	86,590	107,642	-19.56%	96,219
Currency Options - USX	11	18	-38.89%	135	-91.85%	44	27	62.96%	20
Total Futures	116,189	178,843	-35.03%	157,819	-26.38%	148,802	138,797	7.21%	138,846
Total Options	99,997	105,845	-5.53%	90,132	10.95%	107,531	126,465	-14.97%	117,159
Grand Total	216,186	284,689	-24.06%	247,952	-12.81%	256,333	265,262	-3.37%	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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