



Statistics

May

2013

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	May 2013	May 2012	% CHG	April 2013	% CHG	2013	2012	% CHG	Total 2012	May 2013	May 2012	% CHG	April 2013	% CHG	May 2013	YTD 2013
Short-Term Interest Rate Futures																
BAX	2,495,245	2,655,344	-6.03%	1,385,302	80.12%	9,597,634	9,828,543	-2.35%	20,718,268	692,642	676,967	2.32%	670,289	3.34%	81,848	369,645
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	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	2,495,245	2,655,344	-6.03%	1,385,302	80.12%	9,597,634	9,828,693	-2.35%	20,718,418	692,642	676,967	2.32%	670,289	3.34%	81,848	369,645
Short-Term Interest Rate Options - OBX	60,715	54,050	12.33%	46,151	31.56%	230,433	159,704	44.29%	493,047	144,920	88,500	63.75%	113,526	27.65%	159	506
Bond Futures																
CGZ	11,043	19,870	-44.42%	11,077	-0.31%	50,493	32,633	54.73%	71,699	1,610	4,432	-63.67%	1,307	23.18%	334	1,277
CGF	42,606	32,988	29.16%	40,755	4.54%	128,983	82,788	55.8%	153,598	6,586	5,259	25.23%	8,508	-22.59%	1,379	3,422
CGB	2,199,389	1,354,419	62.39%	821,703	167.66%	6,033,709	4,455,564	35.42%	9,946,872	329,595	246,525	33.7%	398,501	-17.29%	486,111	1,700,733
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	2,253,038	1,407,277	60.1%	873,535	157.92%	6,213,185	4,570,985	35.93%	10,172,169	337,791	256,216	31.84%	408,316	-17.27%	487,824	1,705,432
Bond Options - OGB	881	1,271	-30.69%	0	N/A	1,785	2,656	-32.79%	4,767	881	1,271	-30.69%	904	-2.54%	3	4
Index Futures																
SXF	234,838	270,631	-13.23%	283,942	-17.29%	1,491,262	1,420,378	4.99%	3,826,895	152,857	159,849	-4.37%	154,137	-0.83%	175,457	892,719
SXM	9,561	14,544	-34.26%	13,366	-28.47%	41,088	47,959	-14.33%	132,549	1,158	1,807	-35.92%	1,900	-39.05%	2,648	12,078
SCF	72	132	-45.46%	20	260%	156	132	18.18%	539	0	70	-100%	0	N/A	6	23
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXY	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	244,471	285,307	-14.31%	297,328	-17.78%	1,532,506	1,468,469	4.36%	3,959,983	154,015	161,726	-4.77%	156,037	-1.3%	178,111	904,820
Index Options - SXO	27,658	8,477	226.27%	45,931	-39.78%	205,442	31,978	542.45%	314,631	114,988	18,214	531.32%	117,116	-1.82%	202	1,613
ETF Options	188,384	454,991	-58.6%	339,223	-44.47%	1,574,443	1,852,002	-14.99%	4,405,147	558,278	633,482	-11.87%	534,420	4.46%	2,202	12,377
Equity Options	2,062,074	1,852,467	11.32%	1,768,386	16.61%	9,249,075	10,786,805	-14.26%	24,151,035	2,888,960	2,881,511	0.26%	2,410,874	19.83%	66,957	368,687
Currency Options - USX	372	190	95.79%	255	45.88%	4,033	2,502	61.19%	5,235	738	483	52.8%	604	22.19%	19	150
Total Futures	4,992,754	4,347,928	14.83%	2,556,165	95.32%	17,343,325	15,868,147	9.3%	34,850,570	1,184,448	1,094,909	8.18%	1,234,642	-4.07%	747,783	2,979,897
Total Options	2,340,084	2,371,828	-1.34%	2,199,946	6.37%	11,265,211	12,868,437	-12.46%	29,406,979	3,708,765	3,625,022	2.31%	3,177,444	16.72%	69,542	383,337
Grand Total	7,332,838	6,719,756	9.12%	4,756,111	54.18%	28,608,536	28,736,584	-0.45%	64,257,549	4,893,213	4,719,931	3.67%	4,412,086	10.91%	817,325	3,363,234

	Average Daily Volume					Year-to-Date Volume			
	May 2013	May 2012	% CHG	April 2013	% CHG	2013	2012	% CHG	Total 2012
Short-Term Interest Rate									
Futures									
BAX	113,420	120,697	-6.03%	62,968	80.12%	91,406	93,605	-2.35%	82,542
ONX	0	0	N/A	0	N/A	0	0	N/A	0
OIS	0	0	N/A	0	N/A	0	2	-100%	0
Total	113,420	120,697	-6.03%	62,968	80.12%	91,406	93,606	-2.35%	82,543
Short-Term Interest Rate Options - OBX									
	2,759	2,456	12.34%	2,097	31.57%	2,194	1,520	44.34%	1,964
Bond Futures									
CGZ	501	903	-44.52%	503	-0.4%	480	310	54.84%	285
CGF	1,936	1,499	29.15%	1,852	4.54%	1,228	788	55.84%	611
CGB	99,972	61,564	62.39%	37,350	167.66%	57,463	42,433	35.42%	39,628
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	102,410	63,967	60.1%	39,706	157.92%	59,173	43,533	35.93%	40,526
Bond Options - OGB									
	40	57	-29.83%	0	N/A	17	25	-32%	18
Index Futures									
SXF	10,674	12,301	-13.23%	12,906	-17.29%	14,202	13,527	4.99%	15,246
SXM	434	661	-34.34%	607	-28.5%	391	456	-14.25%	528
SCF	3	6	-50%	0	N/A	1	1	0%	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	11,112	12,968	-14.31%	13,514	-17.77%	14,595	13,985	4.36%	15,776
Index Options - SXO									
	1,257	385	226.49%	2,087	-39.77%	1,956	304	543.42%	1,253
ETF Options									
	8,562	20,681	-58.6%	15,419	-44.47%	14,994	17,638	-14.99%	17,550
Equity Options									
	93,730	84,203	11.31%	80,381	16.61%	88,086	102,731	-14.26%	96,219
Currency Options - USX									
	16	8	100%	11	45.46%	38	23	65.22%	20
Total Futures	226,943	197,633	14.83%	116,189	95.32%	165,174	151,125	9.3%	138,846
Total Options	106,367	107,810	-1.34%	99,997	6.37%	107,287	122,556	-12.46%	117,159
Grand Total	333,310	305,443	9.12%	216,186	54.18%	272,462	273,681	-0.45%	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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