



# Statistics

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**June**

**2013**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume				Year-to-Date Volume				Month End Open Interest					Transactions		
	June 2013	June 2012	% CHG	May 2013	% CHG	2013	2012	% CHG	Total 2012	June 2013	June 2012	% CHG	May 2013	% CHG	June 2013	YTD 2013
<b>Short-Term Interest Rate Futures</b>																
BAX	2,259,650	1,939,988	16.48%	2,495,245	-9.44%	11,857,284	11,768,531	0.75%	20,718,268	676,431	549,361	23.13%	692,642	-2.34%	77,883	447,528
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
<b>Total</b>	<b>2,259,650</b>	<b>1,939,988</b>	<b>16.48%</b>	<b>2,495,245</b>	<b>-9.44%</b>	<b>11,857,284</b>	<b>11,768,681</b>	<b>0.75%</b>	<b>20,718,418</b>	<b>676,431</b>	<b>549,361</b>	<b>23.13%</b>	<b>692,642</b>	<b>-2.34%</b>	<b>77,883</b>	<b>447,528</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>65,178</b>	<b>57,984</b>	<b>12.41%</b>	<b>60,715</b>	<b>7.35%</b>	<b>295,611</b>	<b>217,688</b>	<b>35.8%</b>	<b>493,047</b>	<b>140,869</b>	<b>81,039</b>	<b>73.83%</b>	<b>144,920</b>	<b>-2.8%</b>	<b>171</b>	<b>677</b>
<b>Bond Futures</b>																
CGZ	5,104	8,040	-36.52%	11,043	-53.78%	55,597	40,673	36.69%	71,699	965	3,229	-70.12%	1,610	-40.06%	153	1,430
CGF	25,310	8,351	203.08%	42,606	-40.6%	154,293	91,139	69.29%	153,598	3,909	3,382	15.58%	6,586	-40.65%	762	4,184
CGB	1,203,724	715,925	68.14%	2,199,389	-45.27%	7,237,433	5,171,489	39.95%	9,946,872	271,276	211,025	28.55%	329,595	-17.69%	453,915	2,154,648
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>1,234,138</b>	<b>732,316</b>	<b>68.53%</b>	<b>2,253,038</b>	<b>-45.22%</b>	<b>7,447,323</b>	<b>5,303,301</b>	<b>40.43%</b>	<b>10,172,169</b>	<b>276,150</b>	<b>217,636</b>	<b>26.89%</b>	<b>337,791</b>	<b>-18.25%</b>	<b>454,830</b>	<b>2,160,262</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>881</b>	<b>-100%</b>	<b>1,785</b>	<b>2,656</b>	<b>-32.79%</b>	<b>4,767</b>	<b>881</b>	<b>1,271</b>	<b>-30.69%</b>	<b>881</b>	<b>0%</b>	<b>0</b>	<b>4</b>
<b>Index Futures</b>																
SXF	579,808	579,598	0.04%	234,838	146.9%	2,071,070	1,999,976	3.56%	3,826,895	138,393	154,217	-10.26%	152,857	-9.46%	231,319	1,124,038
SXM	11,164	14,418	-22.57%	9,561	16.77%	52,252	62,377	-16.23%	132,549	744	1,764	-57.82%	1,158	-35.75%	3,480	15,558
SCF	110	40	175%	72	52.78%	266	172	54.65%	539	0	20	-100%	0	N/A	15	38
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
<b>Total</b>	<b>591,082</b>	<b>594,056</b>	<b>-0.5%</b>	<b>244,471</b>	<b>141.78%</b>	<b>2,123,588</b>	<b>2,062,525</b>	<b>2.96%</b>	<b>3,959,983</b>	<b>139,137</b>	<b>156,001</b>	<b>-10.81%</b>	<b>154,015</b>	<b>-9.66%</b>	<b>234,814</b>	<b>1,139,634</b>
<b>Index Options - SXO</b>	<b>37,598</b>	<b>9,474</b>	<b>296.86%</b>	<b>27,658</b>	<b>35.94%</b>	<b>243,040</b>	<b>41,452</b>	<b>486.32%</b>	<b>314,631</b>	<b>111,779</b>	<b>146,809</b>	<b>-23.86%</b>	<b>114,988</b>	<b>-2.79%</b>	<b>299</b>	<b>1,912</b>
<b>ETF Options</b>	<b>261,674</b>	<b>383,070</b>	<b>-31.69%</b>	<b>188,384</b>	<b>38.91%</b>	<b>1,836,117</b>	<b>2,235,072</b>	<b>-17.85%</b>	<b>4,405,147</b>	<b>496,164</b>	<b>417,119</b>	<b>18.95%</b>	<b>558,278</b>	<b>-11.13%</b>	<b>2,531</b>	<b>14,908</b>
<b>Equity Options</b>	<b>1,612,042</b>	<b>1,723,868</b>	<b>-6.49%</b>	<b>2,062,074</b>	<b>-21.82%</b>	<b>10,861,117</b>	<b>12,510,673</b>	<b>-13.19%</b>	<b>24,151,035</b>	<b>2,757,607</b>	<b>3,056,386</b>	<b>-9.78%</b>	<b>2,888,960</b>	<b>-4.55%</b>	<b>59,102</b>	<b>427,789</b>
<b>Currency Options - USX</b>	<b>526</b>	<b>328</b>	<b>60.37%</b>	<b>372</b>	<b>41.4%</b>	<b>4,559</b>	<b>2,830</b>	<b>61.1%</b>	<b>5,235</b>	<b>780</b>	<b>392</b>	<b>98.98%</b>	<b>738</b>	<b>5.69%</b>	<b>50</b>	<b>200</b>
Total Futures	4,084,870	3,266,360	25.06%	4,992,754	-18.18%	21,428,195	19,134,507	11.99%	34,850,570	1,091,718	922,998	18.28%	1,184,448	-7.83%	767,527	3,747,424
Total Options	1,977,018	2,175,051	-9.11%	2,340,084	-15.52%	13,242,229	15,043,488	-11.97%	29,406,979	3,508,080	3,704,243	-5.3%	3,708,765	-5.41%	62,153	445,490
<b>Grand Total</b>	<b>6,061,888</b>	<b>5,441,411</b>	<b>11.4%</b>	<b>7,332,838</b>	<b>-17.33%</b>	<b>34,670,424</b>	<b>34,177,995</b>	<b>1.44%</b>	<b>64,257,549</b>	<b>4,599,798</b>	<b>4,627,241</b>	<b>-0.59%</b>	<b>4,893,213</b>	<b>-6%</b>	<b>829,680</b>	<b>4,192,914</b>

	Average Daily Volume					Year-to-Date Volume			
	June 2013	June 2012	% CHG	May 2013	% CHG	2013	2012	% CHG	Total 2012
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	112,982	92,380	22.3%	113,420	-0.39%	94,858	93,401	1.56%	82,542
ONX	0	0	N/A	0	N/A	0	0	N/A	0
OIS	0	0	N/A	0	N/A	0	1	-100%	0
<b>Total</b>	<b>112,982</b>	<b>92,380</b>	<b>22.3%</b>	<b>113,420</b>	<b>-0.39%</b>	<b>94,858</b>	<b>93,402</b>	<b>1.56%</b>	<b>82,543</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>3,258</b>	<b>2,761</b>	<b>18%</b>	<b>2,759</b>	<b>18.09%</b>	<b>2,364</b>	<b>1,727</b>	<b>36.89%</b>	<b>1,964</b>
<b>Bond Futures</b>									
CGZ	255	382	-33.25%	501	-49.1%	444	322	37.89%	285
CGF	1,265	397	218.64%	1,936	-34.66%	1,234	723	70.68%	611
CGB	60,186	34,091	76.55%	99,972	-39.8%	57,899	41,043	41.07%	39,628
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>61,706</b>	<b>34,872</b>	<b>76.95%</b>	<b>102,410</b>	<b>-39.75%</b>	<b>59,578</b>	<b>42,089</b>	<b>41.55%</b>	<b>40,526</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>40</b>	<b>-100%</b>	<b>14</b>	<b>21</b>	<b>-33.33%</b>	<b>18</b>
<b>Index Futures</b>									
SXF	28,990	27,599	5.04%	10,674	171.6%	16,568	15,872	4.39%	15,246
SXM	558	686	-18.66%	434	28.57%	418	495	-15.56%	528
SCF	5	1	400%	3	66.67%	2	1	100%	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
<b>Total</b>	<b>29,554</b>	<b>28,288</b>	<b>4.48%</b>	<b>11,112</b>	<b>165.97%</b>	<b>16,988</b>	<b>16,369</b>	<b>3.78%</b>	<b>15,776</b>
<b>Index Options - SXO</b>	<b>1,879</b>	<b>451</b>	<b>316.63%</b>	<b>1,257</b>	<b>49.48%</b>	<b>1,944</b>	<b>328</b>	<b>492.68%</b>	<b>1,253</b>
<b>ETF Options</b>	<b>13,083</b>	<b>18,241</b>	<b>-28.28%</b>	<b>8,562</b>	<b>52.8%</b>	<b>14,688</b>	<b>17,738</b>	<b>-17.2%</b>	<b>17,550</b>
<b>Equity Options</b>	<b>80,602</b>	<b>82,088</b>	<b>-1.81%</b>	<b>93,730</b>	<b>-14.01%</b>	<b>86,888</b>	<b>99,291</b>	<b>-12.49%</b>	<b>96,219</b>
<b>Currency Options - USX</b>	<b>26</b>	<b>15</b>	<b>73.33%</b>	<b>16</b>	<b>62.5%</b>	<b>36</b>	<b>22</b>	<b>63.64%</b>	<b>20</b>
Total Futures	204,243	155,540	31.31%	226,943	-10%	171,425	151,861	12.88%	138,846
Total Options	98,850	103,573	-4.56%	106,367	-7.07%	105,937	119,392	-11.27%	117,159
<b>Grand Total</b>	<b>303,094</b>	<b>259,114</b>	<b>16.97%</b>	<b>333,310</b>	<b>-9.07%</b>	<b>277,363</b>	<b>271,253</b>	<b>2.25%</b>	<b>256,006</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

SXO: S&P/TSX 60 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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