



Statistics

Sept.

2013

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume				Year-to-Date Volume				Month End Open Interest					Transactions		
	September 2013	September 2012	% CHG	August 2013	% CHG	2013	2012	% CHG	Total 2012	September 2013	September 2012	% CHG	August 2013	% CHG	September 2013	YTD 2013
Short-Term Interest Rate Futures																
BAX	2,340,358	1,595,070	46.72%	1,381,327	69.43%	17,309,976	16,204,331	6.82%	20,718,268	714,036	519,708	37.39%	661,065	8.01%	71,341	640,108
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	2,340,358	1,595,070	46.72%	1,381,327	69.43%	17,309,976	16,204,481	6.82%	20,718,418	714,036	519,708	37.39%	661,065	8.01%	71,341	640,108
Short-Term Interest Rate Options - OBX	63,054	40,700	54.92%	73,252	-13.92%	473,342	416,805	13.56%	493,047	151,054	124,040	21.78%	173,022	-12.7%	112	1,035
Bond Futures																
CGZ	3,652	5,706	-36%	5,411	-32.51%	71,122	56,606	25.64%	71,699	1,266	842	50.36%	2,474	-48.83%	96	1,820
CGF	17,727	10,719	65.38%	25,427	-30.28%	215,197	122,888	75.12%	153,598	5,501	2,687	104.73%	5,815	-5.4%	461	5,542
CGB	885,081	622,654	42.15%	1,397,831	-36.68%	10,326,408	7,439,469	38.81%	9,946,872	257,350	206,160	24.83%	266,317	-3.37%	350,820	3,178,975
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	906,460	639,079	41.84%	1,428,669	-36.55%	10,612,727	7,618,963	39.29%	10,172,169	264,117	209,689	25.96%	274,606	-3.82%	351,377	3,186,337
Bond Options - OGB	119	0	N/A	851	-86.02%	2,755	3,846	-28.37%	4,767	970	1,190	-18.49%	851	13.98%	1	6
Index Futures																
SXF	513,952	507,288	1.31%	217,943	135.82%	3,002,131	2,915,641	2.97%	3,826,895	140,193	137,957	1.62%	148,732	-5.74%	195,472	1,643,710
SXM	7,086	11,597	-38.9%	8,910	-20.47%	75,951	109,246	-30.48%	132,549	1,055	1,264	-16.54%	902	16.96%	2,384	24,686
SCF	40	106	-62.26%	0	N/A	386	432	-10.65%	539	20	6	233.33%	0	N/A	4	52
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	521,078	518,991	0.4%	226,853	129.7%	3,078,468	3,025,319	1.76%	3,959,983	141,268	139,227	1.47%	149,634	-5.59%	197,860	1,668,448
Index Options - SXO	42,601	49,542	-14.01%	20,862	104.2%	347,190	147,892	134.76%	314,631	111,683	128,617	-13.17%	125,632	-11.1%	197	2,510
ETF Options	360,767	322,110	12%	120,880	198.45%	2,441,640	3,384,211	-27.85%	4,405,147	361,110	721,679	-49.96%	477,351	-24.35%	2,318	21,877
Equity Options	1,433,367	1,919,451	-25.32%	1,802,116	-20.46%	16,152,215	18,612,438	-13.22%	24,151,035	2,792,422	2,890,382	-3.39%	2,892,802	-3.47%	57,626	627,441
Currency Options - USX	982	241	307.47%	116	746.55%	5,931	3,663	61.92%	5,235	759	534	42.14%	530	43.21%	44	296
Total Futures	3,767,896	2,753,140	36.86%	3,036,849	24.07%	31,001,171	26,848,763	15.47%	34,850,570	1,119,421	868,624	28.87%	1,085,305	3.14%	620,578	5,494,893
Total Options	1,900,890	2,332,044	-18.49%	2,018,077	-5.81%	19,423,073	22,601,972	-14.07%	29,406,979	3,417,998	3,866,778	-11.61%	3,670,188	-6.87%	60,298	653,165
Grand Total	5,668,786	5,085,184	11.48%	5,054,926	12.14%	50,424,244	49,450,735	1.97%	64,257,549	4,537,419	4,735,402	-4.18%	4,755,493	-4.59%	680,876	6,148,058

	Average Daily Volume					Year-to-Date Volume			
	September 2013	September 2012	% CHG	August 2013	% CHG	2013	2012	% CHG	Total 2012
Short-Term Interest Rate									
Futures									
BAX	117,017	83,951	39.39%	65,777	77.9%	92,074	86,193	6.82%	82,542
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	117,017	83,951	39.39%	65,777	77.9%	92,074	86,194	6.82%	82,543
Short-Term Interest Rate									
Options - OBX	3,152	2,142	47.15%	3,488	-9.63%	2,517	2,217	13.53%	1,964
Bond Futures									
CGZ	182	300	-39.33%	257	-29.18%	378	301	25.58%	285
CGF	886	564	57.09%	1,210	-26.78%	1,144	653	75.19%	611
CGB	44,254	32,771	35.04%	66,563	-33.52%	54,927	39,571	38.81%	39,628
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	45,323	33,635	34.75%	68,031	-33.38%	56,450	40,526	39.29%	40,526
Bond Options - OGB	5	0	N/A	40	-87.5%	14	20	-30%	18
Index Futures									
SXF	25,697	26,699	-3.75%	10,378	147.61%	15,968	15,508	2.97%	15,246
SXM	354	610	-41.97%	424	-16.51%	403	581	-30.64%	528
SCF	2	5	-60%	0	N/A	2	2	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	26,053	27,315	-4.62%	10,802	141.19%	16,374	16,092	1.75%	15,776
Index Options - SXO	2,130	2,607	-18.3%	993	114.5%	1,846	786	134.86%	1,253
ETF Options	18,038	16,953	6.4%	5,756	213.38%	12,987	18,001	-27.85%	17,550
Equity Options	71,668	101,023	-29.06%	85,815	-16.49%	85,916	99,002	-13.22%	96,219
Currency Options - USX	49	12	308.33%	5	880%	31	19	63.16%	20
Total Futures	188,394	144,902	30.02%	144,611	30.28%	164,899	142,812	15.47%	138,846
Total Options	95,044	122,739	-22.56%	96,098	-1.1%	103,314	120,223	-14.07%	117,159
Grand Total	283,439	267,641	5.9%	240,710	17.75%	268,214	263,035	1.97%	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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