



Statistics

Dec.

2013

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

| | Monthly Volume | | | | | Year-to-Date Volume | | | | Month End Open Interest | | | | | Transactions | |
|---|------------------|------------------|----------------|------------------|----------------|---------------------|-------------------|----------------|-------------------|-------------------------|------------------|----------------|------------------|----------------|----------------|------------------|
| | December 2013 | December 2012 | % CHG | November 2013 | % CHG | 2013 | 2012 | % CHG | Total 2012 | December 2013 | December 2012 | % CHG | November 2013 | % CHG | December 2013 | YTD 2013 |
| Short-Term Interest Rate Futures | | | | | | | | | | | | | | | | |
| BAX | 1,722,050 | 1,391,997 | 23.71% | 1,608,895 | 7.03% | 22,578,143 | 20,718,268 | 8.98% | 20,718,268 | 667,149 | 451,821 | 47.66% | 779,235 | -14.38% | 44,492 | 798,413 |
| 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 | 1,722,050 | 1,391,997 | 23.71% | 1,608,895 | 7.03% | 22,578,143 | 20,718,418 | 8.98% | 20,718,418 | 667,149 | 451,821 | 47.66% | 779,235 | -14.38% | 44,492 | 798,413 |
| Short-Term Interest Rate Options - OBX | 55,456 | 12,122 | 357.48% | 33,233 | 66.87% | 588,279 | 493,047 | 19.32% | 493,047 | 111,929 | 55,150 | 102.95% | 185,453 | -39.65% | 100 | 1,334 |
| Bond Futures | | | | | | | | | | | | | | | | |
| CGZ | 2,557 | 5,899 | -56.65% | 2,594 | -1.43% | 79,349 | 71,699 | 10.67% | 71,699 | 1,686 | 1,117 | 50.94% | 1,493 | 12.93% | 36 | 1,990 |
| CGF | 15,663 | 8,952 | 74.86% | 26,051 | -39.91% | 276,610 | 153,598 | 80.09% | 153,598 | 6,079 | 1,844 | 229.66% | 7,412 | -17.98% | 460 | 6,911 |
| CGB | 954,558 | 610,526 | 56.35% | 1,573,379 | -39.33% | 13,824,451 | 9,946,872 | 38.98% | 9,946,872 | 269,522 | 249,254 | 8.13% | 275,973 | -2.34% | 353,997 | 4,295,075 |
| LGB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | N/A | 0 | N/A | 0 | 0 |
| Total | 972,768 | 625,377 | 55.55% | 1,602,024 | -39.28% | 14,180,410 | 10,172,169 | 39.4% | 10,172,169 | 277,287 | 252,215 | 9.94% | 284,878 | -2.67% | 354,493 | 4,303,976 |
| Bond Options - OGB | 0 | 3 | -100% | 1,435 | -100% | 4,669 | 4,767 | -2.06% | 4,767 | 1,435 | 913 | 57.17% | 1,435 | 0% | 0 | 11 |
| Index Futures | | | | | | | | | | | | | | | | |
| SXF | 549,747 | 480,895 | 14.32% | 199,696 | 175.29% | 3,994,992 | 3,826,895 | 4.39% | 3,826,895 | 136,352 | 146,716 | -7.06% | 150,433 | -9.36% | 211,311 | 2,199,496 |
| SXM | 10,117 | 5,289 | 91.28% | 6,765 | 49.55% | 100,194 | 132,549 | -24.41% | 132,549 | 1,229 | 755 | 62.78% | 2,726 | -54.92% | 3,876 | 33,401 |
| SCF | 0 | 32 | -100% | 9 | -100% | 406 | 539 | -24.68% | 539 | 0 | 0 | N/A | 0 | N/A | 0 | 62 |
| 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 | 559,864 | 486,216 | 15.15% | 206,470 | 171.16% | 4,095,592 | 3,959,983 | 3.42% | 3,959,983 | 137,581 | 147,471 | -6.71% | 153,159 | -10.17% | 215,187 | 2,232,959 |
| Index Options - SXO | 90,513 | 79,649 | 13.64% | 23,531 | 284.65% | 511,384 | 314,631 | 62.54% | 314,631 | 129,029 | 99,837 | 29.24% | 123,411 | 4.55% | 346 | 3,354 |
| ETF Options | 151,776 | 627,146 | -75.8% | 173,133 | -12.34% | 2,905,949 | 4,405,147 | -34.03% | 4,405,147 | 311,161 | 612,909 | -49.23% | 473,830 | -34.33% | 2,824 | 29,258 |
| Equity Options | 1,647,004 | 1,526,530 | 7.89% | 1,562,911 | 5.38% | 21,335,465 | 24,151,035 | -11.66% | 24,151,035 | 2,693,007 | 2,610,992 | 3.14% | 2,787,180 | -3.38% | 51,114 | 804,013 |
| Currency Options - USX | 244 | 924 | -73.59% | 251 | -2.79% | 6,931 | 5,235 | 32.4% | 5,235 | 484 | 619 | -21.81% | 628 | -22.93% | 27 | 372 |
| Total Futures | 3,254,682 | 2,503,590 | 30% | 3,417,389 | -4.76% | 40,854,145 | 34,850,570 | 17.23% | 34,850,570 | 1,082,017 | 851,507 | 27.07% | 1,217,272 | -11.11% | 614,172 | 7,335,348 |
| Total Options | 1,944,993 | 2,246,374 | -13.42% | 1,794,494 | 8.39% | 25,352,677 | 29,406,979 | -13.79% | 29,406,979 | 3,247,045 | 3,380,450 | -3.95% | 3,571,937 | -9.1% | 54,411 | 838,342 |
| Grand Total | 5,199,675 | 4,749,964 | 9.47% | 5,211,883 | -0.23% | 66,206,822 | 64,257,549 | 3.03% | 64,257,549 | 4,329,062 | 4,231,957 | 2.3% | 4,789,209 | -9.61% | 668,583 | 8,173,690 |

| | Average Daily Volume | | | | | Year-to-Date Volume | | | |
|---------------------------------|----------------------|----------------|----------------|----------------|----------------|---------------------|----------------|----------------|----------------|
| | December 2013 | December 2012 | % CHG | November 2013 | % CHG | 2013 | 2012 | % CHG | Total 2012 |
| Short-Term Interest Rate | | | | | | | | | |
| Futures | | | | | | | | | |
| BAX | 86,102 | 73,263 | 17.53% | 80,444 | 7.03% | 90,312 | 82,542 | 9.41% | 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 | 86,102 | 73,263 | 17.53% | 80,444 | 7.03% | 90,312 | 82,543 | 9.41% | 82,543 |
| Short-Term Interest Rate | | | | | | | | | |
| Options - OBX | 2,772 | 638 | 334.48% | 1,661 | 66.89% | 2,353 | 1,964 | 19.81% | 1,964 |
| Bond Futures | | | | | | | | | |
| CGZ | 127 | 310 | -59.03% | 129 | -1.55% | 317 | 285 | 11.23% | 285 |
| CGF | 782 | 471 | 66.03% | 1,302 | -39.94% | 1,106 | 611 | 81.02% | 611 |
| CGB | 47,727 | 32,132 | 48.53% | 78,668 | -39.33% | 55,297 | 39,628 | 39.54% | 39,628 |
| LGB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| Total | 48,638 | 32,914 | 47.77% | 80,101 | -39.28% | 56,721 | 40,526 | 39.96% | 40,526 |
| Bond Options - OGB | 0 | 0 | N/A | 71 | -100% | 18 | 18 | 0% | 18 |
| Index Futures | | | | | | | | | |
| SXF | 27,487 | 25,310 | 8.6% | 9,509 | 189.06% | 15,916 | 15,246 | 4.4% | 15,246 |
| SXM | 505 | 278 | 81.66% | 322 | 56.83% | 399 | 528 | -24.43% | 528 |
| SCF | 0 | 1 | -100% | 0 | N/A | 1 | 2 | -50% | 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 | 27,993 | 25,590 | 9.39% | 9,831 | 184.74% | 16,317 | 15,776 | 3.43% | 15,776 |
| Index Options - SXO | 4,525 | 4,192 | 7.94% | 1,120 | 304.02% | 2,037 | 1,253 | 62.57% | 1,253 |
| ETF Options | 7,588 | 33,007 | -77.01% | 8,244 | -7.96% | 11,577 | 17,550 | -34.03% | 17,550 |
| Equity Options | 82,350 | 80,343 | 2.5% | 74,424 | 10.65% | 85,001 | 96,219 | -11.66% | 96,219 |
| Currency Options - USX | 12 | 48 | -75% | 11 | 9.09% | 27 | 20 | 35% | 20 |
| Total Futures | 162,734 | 131,767 | 23.5% | 162,732 | 0% | 162,765 | 138,846 | 17.23% | 138,846 |
| Total Options | 97,249 | 118,230 | -17.75% | 85,452 | 13.81% | 101,006 | 117,159 | -13.79% | 117,159 |
| Grand Total | 259,983 | 249,998 | 3.99% | 248,184 | 4.75% | 263,772 | 256,006 | 3.03% | 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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