



# Statistics

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**Jan.**

**2014**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	January 2014	January 2013	% CHG	December 2013	% CHG	2014	2013	% CHG	Total 2013	January 2014	January 2013	% CHG	December 2013	% CHG	January 2014	YTD 2014
<b>Short-Term Interest Rate Futures</b>																
BAX	2,670,759	2,179,970	22.51%	1 722 050	55.09%	2,670,759	2,179,970	22.51%	22,578,143	832,841	538,041	54.79%	667,149	24.84%	70,434	70,434
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	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>2,670,759</b>	<b>2,179,970</b>	<b>22.51%</b>	<b>1 722 050</b>	<b>55.09%</b>	<b>2,670,759</b>	<b>2,179,970</b>	<b>22.51%</b>	<b>22,578,143</b>	<b>832,841</b>	<b>538,041</b>	<b>54.79%</b>	<b>667,149</b>	<b>24.84%</b>	<b>70,434</b>	<b>70,434</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>75,826</b>	<b>57,417</b>	<b>32.06%</b>	<b>55 456</b>	<b>36.73%</b>	<b>75,826</b>	<b>57,417</b>	<b>32.06%</b>	<b>588,279</b>	<b>133,554</b>	<b>89,500</b>	<b>49.22%</b>	<b>111,929</b>	<b>19.32%</b>	<b>144</b>	<b>144</b>
<b>Bond Futures</b>																
CGZ	1,707	4,358	-60.83%	2 557	-33.24	1,707	4,358	-60.83%	79,349	1,921	1,069	79.7%	1,686	13.94%	21	21
CGF	18,724	9,183	103.9%	15 653	19.62%	18,724	9,183	103.9%	276,610	5,794	3,767	53.81%	6,079	-4.69%	590	590
CGB	1,062,240	800,870	32.64%	954 558	11.26%	1,062,240	800,870	32.64%	13,824,451	304,244	273,715	11.15%	269,522	12.88%	399,185	399,185
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>1,082,671</b>	<b>814,411</b>	<b>32.94%</b>	<b>972 768</b>	<b>11.30%</b>	<b>1,082,671</b>	<b>814,411</b>	<b>32.94%</b>	<b>14,180,410</b>	<b>311,959</b>	<b>278,551</b>	<b>11.99%</b>	<b>277,287</b>	<b>12.50%</b>	<b>399,796</b>	<b>399,796</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>4,669</b>	<b>1,435</b>	<b>913</b>	<b>57.17%</b>	<b>1,435</b>	<b>0.00%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	252,531	202,788	24.53%	549 747	-54.06%	252,531	202,788	24.53%	3,994,992	145,500	152,158	-4.38%	136,352	6.71%	187,774	187,774
SXM	8,963	6,193	44.73%	10 117	-11.41%	8,963	6,193	44.73%	100,194	1,408	1,519	-7.31%	1,229	14.56%	3,462	3,462
SCF	50	32	56.25%	0	N/A	50	32	56.25%	406	20	0	N/A	0	N/A	4	4
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>261,544</b>	<b>209,013</b>	<b>25.13%</b>	<b>559 864</b>	<b>-53.28%</b>	<b>261,544</b>	<b>209,013</b>	<b>25.13%</b>	<b>4,095,592</b>	<b>146,928</b>	<b>153,677</b>	<b>-4.39%</b>	<b>137,581</b>	<b>6.79%</b>	<b>191,240</b>	<b>191,240</b>
<b>Index Options - SXO</b>	<b>101,139</b>	<b>68,084</b>	<b>48.55%</b>	<b>90 513</b>	<b>11.74%</b>	<b>101,139</b>	<b>68,084</b>	<b>48.55%</b>	<b>511,384</b>	<b>116,770</b>	<b>127,754</b>	<b>-8.6%</b>	<b>129,029</b>	<b>-9.50%</b>	<b>431</b>	<b>431</b>
<b>ETF Options</b>	<b>146,203</b>	<b>210,630</b>	<b>-30.59%</b>	<b>151 776</b>	<b>-3.67%</b>	<b>146,203</b>	<b>210,630</b>	<b>-30.59%</b>	<b>2,905,949</b>	<b>387,568</b>	<b>689,348</b>	<b>-43.78%</b>	<b>311,161</b>	<b>24.56%</b>	<b>3,956</b>	<b>3,956</b>
<b>Equity Options</b>	<b>1,898,463</b>	<b>2,250,405</b>	<b>-15.64%</b>	<b>1 647 004</b>	<b>15.27%</b>	<b>1,898,463</b>	<b>2,250,405</b>	<b>-15.64%</b>	<b>21,335,465</b>	<b>2,327,518</b>	<b>2,209,826</b>	<b>5.33%</b>	<b>2,693,007</b>	<b>-13.57%</b>	<b>76,912</b>	<b>76,912</b>
<b>Currency Options - USX</b>	<b>490</b>	<b>506</b>	<b>-3.16%</b>	<b>244</b>	<b>100.82%</b>	<b>490</b>	<b>506</b>	<b>-3.16%</b>	<b>6,931</b>	<b>774</b>	<b>728</b>	<b>6.32%</b>	<b>484</b>	<b>59.92%</b>	<b>46</b>	<b>46</b>
Total Futures	4,014,974	3,203,394	25.34%	3 254 682	23.36%	4,014,974	3,203,394	25.34%	40,854,145	1,291,728	970,269	33.13%	1,082,017	19.38%	661,470	661,470
Total Options	2,222,121	2,587,042	-14.11%	1 944 993	14.25%	2,222,121	2,587,042	-14.11%	25,352,677	2,967,619	3,118,069	-4.83%	3,247,045	-8.61%	81,489	81,489
<b>Grand Total</b>	<b>6,237,095</b>	<b>5,790,436</b>	<b>7.71%</b>	<b>5 199 675</b>	<b>19.95%</b>	<b>6,237,095</b>	<b>5,790,436</b>	<b>7.71%</b>	<b>66,206,822</b>	<b>4,259,347</b>	<b>4,088,338</b>	<b>4.18%</b>	<b>4,329,062</b>	<b>-1.61%</b>	<b>742,959</b>	<b>742,959</b>

	Average Daily Volume					Year-to-Date Volume			
	January 2014	January 2013	% CHG	December 2013	% CHG	2014	2013	% CHG	Total 2013
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	121,398	99,089	22.51%	86,102	40.99%	121,398	99,089	22.51%	90,312
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
<b>Total</b>	<b>121,398</b>	<b>99,089</b>	<b>22.51%</b>	<b>86,102</b>	<b>40.99%</b>	<b>121,398</b>	<b>99,089</b>	<b>22.51%</b>	<b>90,312</b>
<b>Short-Term Interest Rate</b>									
<b>Options - OBX</b>	<b>3,446</b>	<b>2,609</b>	<b>32.08%</b>	<b>2,772</b>	<b>24.31%</b>	<b>3,446</b>	<b>2,609</b>	<b>32.08%</b>	<b>2,353</b>
<b>Bond Futures</b>									
CGZ	77	198	-61.11%	127	-39.37%	77	198	-61.11%	317
CGF	851	417	104.08%	782	8.82%	851	417	104.08%	1,106
CGB	48,283	36,403	32.64%	47,727	1.16%	48,283	36,403	32.64%	55,297
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>49,212</b>	<b>37,018</b>	<b>32.94%</b>	<b>48,638</b>	<b>1.18%</b>	<b>49,212</b>	<b>37,018</b>	<b>32.94%</b>	<b>56,721</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>-100%</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>18</b>
<b>Index Futures</b>									
SXF	11,478	9,217	24.53%	27,487	-58.24%	11,478	9,217	24.53%	15,916
SXM	407	281	44.84%	505	-19.41%	407	281	44.84%	399
SCF	2	1	100%	0	N/A	2	1	100%	1
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>11,888</b>	<b>9,500</b>	<b>25.14%</b>	<b>27,993</b>	<b>-57.53%</b>	<b>11,888</b>	<b>9,500</b>	<b>25.14%</b>	<b>16,317</b>
<b>Index Options - SXO</b>	<b>4,597</b>	<b>3,094</b>	<b>48.58%</b>	<b>4,525</b>	<b>1.59%</b>	<b>4,597</b>	<b>3,094</b>	<b>48.58%</b>	<b>2,037</b>
<b>ETF Options</b>	<b>6,645</b>	<b>9,574</b>	<b>-30.59%</b>	<b>7,588</b>	<b>-12.43%</b>	<b>6,645</b>	<b>9,574</b>	<b>-30.59%</b>	<b>11,577</b>
<b>Equity Options</b>	<b>86,293</b>	<b>102,291</b>	<b>-15.64%</b>	<b>82,350</b>	<b>4.79%</b>	<b>86,293</b>	<b>102,291</b>	<b>-15.64%</b>	<b>85,001</b>
<b>Currency Options - USX</b>	<b>22</b>	<b>23</b>	<b>-4.35%</b>	<b>12</b>	<b>83.33%</b>	<b>22</b>	<b>23</b>	<b>-4.35%</b>	<b>27</b>
Total Futures	182,498	145,608	25.34%	162,734	12.14%	182,498	145,608	25.34%	162,765
Total Options	101,005	117,592	-14.11%	97,249	3.86%	101,005	117,592	-14.11%	101,006
<b>Grand Total</b>	<b>283,504</b>	<b>263,201</b>	<b>7.71%</b>	<b>259,983</b>	<b>9.05%</b>	<b>283,504</b>	<b>263,201</b>	<b>7.71%</b>	<b>263,772</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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