



Statistics

Feb.

2014

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	February 2014	February 2013	% CHG	January 2014	% CHG	2014	2013	% CHG	Total 2013	February 2014	February 2013	% CHG	January 2014	% CHG	February 2014	YTD 2014
Short-Term Interest Rate Futures																
BAX	1,926,015	1,821,704	5.73%	2,670,759	-27.89%	4,596,774	4,001,674	14.87%	22,578,143	848,397	619,144	37.03%	832,841	1.87%	58,240	128,674
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
Total	1,926,015	1,821,704	5.73%	2,670,759	-27.89%	4,596,774	4,001,674	14.87%	22,578,143	848,397	619,144	37.03%	832,841	1.87%	58,240	128,674
Short-Term Interest Rate Options - OBX	58,858	30,250	94.57%	75,826	-22.38%	134,684	87,667	53.63%	588,279	168,000	105,700	58.94%	133,554	25.79%	126	270
Bond Futures																
CGZ	2,354	12,276	-80.82%	1,707	37.9%	4,061	16,634	-75.59%	79,349	1,527	2,106	-27.49%	1,921	-20.51%	47	68
CGF	24,274	19,279	25.91%	18,724	29.64%	42,998	28,462	51.07%	276,610	4,900	4,830	1.45%	5,794	-15.43%	608	1,198
CGB	1,513,957	1,350,336	12.12%	1,062,240	42.53%	2,576,197	2,151,206	19.76%	13,824,451	296,095	275,385	7.52%	304,244	-2.68%	364,618	763,803
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,540,585	1,381,891	11.48%	1,082,671	42.3%	2,623,256	2,196,302	19.44%	14,180,410	302,522	282,321	7.16%	311,959	-3.03%	365,273	765,069
Bond Options - OGB	1,435	904	58.74%	0	N/A	1,435	904	58.74%	4,669	1,435	904	58.74%	1,435	0%	1	1
Index Futures																
SXF	211,041	224,999	-6.2%	252,531	-16.43%	463,572	427,787	8.37%	3,994,992	146,960	146,948	0.01%	145,500	1%	163,045	350,819
SXM	8,218	6,029	36.31%	8,963	-8.31%	17,181	12,222	40.57%	100,194	2,550	1,016	150.98%	1,408	81.11%	3,086	6,548
SCF	164	0	N/A	50	228%	214	32	568.75%	406	2	0	N/A	20	-90%	18	22
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	219,423	231,028	-5.02%	261,544	-16.11%	480,967	440,041	9.3%	4,095,592	149,512	147,964	1.05%	146,928	1.76%	166,149	357,389
Index Options - SXO	27,980	33,093	-15.45%	101,139	-72.34%	129,119	101,177	27.62%	511,384	112,425	118,133	-4.83%	116,770	-3.72%	244	675
ETF Options	220,446	596,902	-63.07%	146,203	50.78%	366,649	807,532	-54.6%	2,905,949	363,725	699,292	-47.99%	387,568	-6.15%	3,559	7,515
Equity Options	1,763,573	1,674,148	5.34%	1,898,463	-7.11%	3,662,036	3,924,553	-6.69%	21,335,465	2,606,157	2,500,995	4.21%	2,327,518	11.97%	69,313	146,225
Currency Options - USX	310	188	64.89%	490	-36.74%	800	694	15.27%	6,931	786	649	21.11%	774	1.55%	33	79
Total Futures	3,686,023	3,434,623	7.32%	4,014,974	-8.19%	7,700,997	6,638,017	16.01%	40,854,145	1,300,431	1,049,429	23.92%	1,291,728	0.67%	589,662	1,251,132
Total Options	2,072,602	2,335,485	-11.26%	2,222,121	-6.73%	4,294,723	4,922,527	-12.75%	25,352,677	3,252,528	3,425,673	-5.05%	2,967,619	9.6%	73,276	154,765
Grand Total	5,758,625	5,770,108	-0.2%	6,237,095	-7.67%	11,995,720	11,560,544	3.76%	66,206,822	4,552,959	4,475,102	1.74%	4,259,347	6.89%	662,938	1,405,897

	Average Daily Volume					Year-to-Date Volume			
	February 2014	February 2013	% CHG	January 2014	% CHG	2014	2013	% CHG	Total 2013
Short-Term Interest Rate									
Futures									
BAX	101,369	95,879	5.73%	121,398	-16.5%	112,116	97,601	14.87%	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
Total	101,369	95,879	5.73%	121,398	-16.5%	112,116	97,601	14.87%	90,312
Short-Term Interest Rate									
Options - OBX	3,097	1,592	94.54%	3,446	-10.13%	3,284	2,138	53.6%	2,353
Bond Futures									
CGZ	123	646	-80.96%	77	59.74%	99	405	-75.56%	317
CGF	1,277	1,014	25.94%	851	50.06%	1,048	694	51.01%	1,106
CGB	79,681	71,070	12.12%	48,283	65.03%	62,834	52,468	19.76%	55,297
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	81,083	72,731	11.48%	49,212	64.76%	63,981	53,568	19.44%	56,721
Bond Options - OGB	75	47	59.57%	0	N/A	35	22	59.09%	18
Index Futures									
SXF	11,107	11,842	-6.21%	11,478	-3.23%	11,306	10,433	8.37%	15,916
SXM	432	317	36.28%	407	6.14%	419	298	40.6%	399
SCF	8	0	N/A	2	300%	5	0	N/A	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
Total	11,548	12,159	-5.03%	11,888	-2.86%	11,730	10,732	9.3%	16,317
Index Options - SXO	1,472	1,741	-15.45%	4,597	-67.98%	3,149	2,467	27.65%	2,037
ETF Options	11,602	31,415	-63.07%	6,645	74.6%	8,942	19,695	-54.6%	11,577
Equity Options	92,819	88,113	5.34%	86,293	7.56%	89,317	95,720	-6.69%	85,001
Currency Options - USX	16	9	77.78%	22	-27.27%	19	16	18.75%	27
Total Futures	194,001	180,769	7.32%	182,498	6.3%	187,829	161,902	16.01%	162,765
Total Options	109,084	122,920	-11.26%	101,005	8%	104,749	120,061	-12.75%	101,006
Grand Total	303,085	303,689	-0.2%	283,504	6.91%	292,578	281,964	3.76%	263,772

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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