



Statistics

April 2014

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	April 2014	April 2013	% CHG	March 2014	% CHG	2014	2013	% CHG	Total 2013	April 2014	April 2013	% CHG	March 2014	% CHG	April 2014	YTD 2014
Short-Term Interest Rate Futures																
BAX	1,676,405	1,385,302	21.01%	2,069,539	-19%	8,342,718	7,102,389	17.46%	22,578,143	740,602	670,289	10.49%	718,380	3.09%	50,347	239,548
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	1,676,405	1,385,302	21.01%	2,069,539	-19%	8,342,718	7,102,389	17.46%	22,578,143	740,602	670,289	10.49%	718,380	3.09%	50,347	239,548
Short-Term Interest Rate Options - OBX	55,578	46,151	20.43%	60,082	-7.5%	250,344	169,718	47.51%	588,279	174,513	113,526	53.72%	148,925	17.18%	104	515
Bond Futures																
CGZ	814	11,077	-92.65%	795	2.39%	5,670	39,450	-85.63%	79,349	827	1,307	-36.73%	444	86.26%	23	109
CGF	17,820	40,755	-56.28%	18,965	-6.04%	79,783	86,377	-7.63%	276,610	8,022	8,508	-5.71%	6,954	15.36%	646	2,471
CGB	896,923	821,703	9.15%	958,580	-6.43%	4,431,700	3,834,320	15.58%	13,824,451	323,687	398,501	-18.77%	289,241	11.91%	380,279	1,550,849
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	915,557	873,535	4.81%	978,340	-6.42%	4,517,153	3,960,147	14.07%	14,180,410	332,536	408,316	-18.56%	296,639	12.1%	380,948	1,553,429
Bond Options - OGB	0	0	N/A	0	N/A	1,435	904	58.74%	4,669	1,435	904	58.74%	1,435	0%	0	1
Index Futures																
SXF	252,286	283,942	-11.15%	571,616	-55.86%	1,287,474	1,256,424	2.47%	3,994,992	143,522	154,137	-6.89%	144,591	-0.74%	200,129	785,586
SXM	6,402	13,366	-52.1%	8,929	-28.3%	32,512	31,527	3.12%	100,194	1,363	1,900	-28.26%	1,521	-10.39%	2,384	11,884
SCF	10	20	-50%	124	-91.94%	348	84	314.29%	406	2	0	N/A	12	-83.33%	1	39
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	258,698	297,328	-12.99%	580,669	-55.45%	1,320,334	1,288,035	2.51%	4,095,592	144,887	156,037	-7.15%	146,124	-0.85%	202,514	797,509
Index Options - SXO	49,956	45,931	8.76%	24,111	107.19%	203,186	177,784	14.29%	511,384	105,837	117,116	-9.63%	86,738	22.02%	160	1,029
ETF Options	212,372	339,223	-37.4%	187,068	13.53%	766,089	1,386,059	-44.73%	2,905,949	380,835	534,420	-28.74%	292,105	30.38%	2,295	12,602
Equity Options	1,775,755	1,768,386	0.42%	1,671,381	6.25%	7,109,172	7,187,001	-1.08%	21,335,465	2,494,459	2,409,274	3.54%	2,648,152	-5.8%	66,149	281,611
Currency Options - USX	64	255	-74.9%	103	-37.86%	967	3,661	-73.59%	6,931	701	604	16.06%	682	2.79%	11	114
Total Futures	2,850,660	2,556,165	11.52%	3,628,548	-21.44%	14,180,205	12,350,571	14.81%	40,854,145	1,218,025	1,234,642	-1.35%	1,161,143	4.9%	633,809	2,590,486
Total Options	2,093,725	2,199,946	-4.83%	1,942,745	7.77%	8,331,193	8,925,127	-6.66%	25,352,677	3,157,780	3,175,844	-0.57%	3,178,037	-0.64%	68,719	295,872
Grand Total	4,944,385	4,756,111	3.96%	5,571,293	-11.25%	22,511,398	21,275,698	5.81%	66,206,822	4,375,805	4,410,486	-0.79%	4,339,180	0.84%	702,528	2,886,358

	Average Daily Volume					Year-to-Date Volume			
	April 2014	April 2013	% CHG	March 2014	% CHG	2014	2013	% CHG	Total 2013
Short-Term Interest Rate Futures									
BAX	79,828	62,968	26.78%	98,549	-19%	100,514	85,570	17.46%	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	79,828	62,968	26.78%	98,549	-19%	100,514	85,570	17.46%	90,312
Short-Term Interest Rate Options - OBX	2,646	2,097	26.18%	2,861	-7.52%	3,016	2,044	47.55%	2,353
Bond Futures									
CGZ	38	503	-92.45%	37	2.7%	68	475	-85.68%	317
CGF	848	1,852	-54.21%	903	-6.09%	961	1,040	-7.6%	1,106
CGB	42,710	37,350	14.35%	45,646	-6.43%	53,393	46,196	15.58%	55,297
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	43,597	39,706	9.8%	46,587	-6.42%	54,423	47,712	14.07%	56,721
Bond Options - OGB	0	0	N/A	0	N/A	17	10	70%	18
Index Futures									
SXF	12,013	12,906	-6.92%	27,219	-55.87%	15,511	15,137	2.47%	15,916
SXM	304	607	-49.92%	425	-28.47%	391	379	3.17%	399
SCF	0	0	N/A	5	-100%	4	1	300%	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	12,318	13,514	-8.85%	27,650	-55.45%	15,907	15,518	2.51%	16,317
Index Options - SXO	2,378	2,087	13.94%	1,148	107.14%	2,448	2,141	14.34%	2,037
ETF Options	10,112	15,419	-34.42%	8,908	13.52%	9,229	16,699	-44.73%	11,577
Equity Options	84,559	80,381	5.2%	79,589	6.25%	85,652	86,590	-1.08%	85,001
Currency Options - USX	3	11	-72.73%	4	-25%	11	44	-75%	27
Total Futures	135,745	116,189	16.83%	172,788	-21.44%	170,845	148,802	14.81%	162,765
Total Options	99,701	99,997	-0.3%	92,511	7.77%	100,375	107,531	-6.66%	101,006
Grand Total	235,446	216,186	8.91%	265,299	-11.25%	271,221	256,333	5.81%	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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