



Statistics

June 2014

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	June 2014	June 2013	% CHG	May 2014	% CHG	2014	2013	% CHG	Total 2013	June 2014	June 2013	% CHG	May 2014	% CHG	June 2014	YTD 2014
Short-Term Interest Rate																
Futures																
BAX	2,266,717	2,259,650	0.31%	1,458,897	55.37%	12,068,332	11,857,284	1.78%	22,578,143	673,797	676,431	-0.39%	784,514	-14.11%	57,583	336,396
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	2,266,717	2,259,650	0.31%	1,458,897	55.37%	12,068,332	11,857,284	1.78%	22,578,143	673,797	676,431	-0.39%	784,514	-14.11%	57,583	336,396
Short-Term Interest Rate Options - OBX	15,614	65,178	-76.04%	19,581	-20.26%	285,539	295,611	-3.41%	588,279	119,880	140,869	-14.9%	184,799	-35.13%	56	646
Bond Futures																
CGZ	135	5,104	-97.36%	3,219	-95.81%	9,024	55,597	-83.77%	79,349	902	965	-6.53%	1,058	-14.75%	4	142
CGF	13,531	25,310	-46.54%	47,986	-71.8%	141,300	154,293	-8.42%	276,610	8,723	3,909	123.15%	10,008	-12.84%	386	3,591
CGB	1,083,885	1,203,724	-9.96%	1,881,263	-42.39%	7,396,848	7,237,433	2.2%	13,824,451	297,616	271,276	9.71%	325,444	-8.55%	412,209	2,401,541
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,097,551	1,234,138	-11.07%	1,932,468	-43.21%	7,547,172	7,447,323	1.34%	14,180,410	307,241	276,150	11.26%	336,510	-8.7%	412,599	2,405,274
Bond Options - OGB	0	0	N/A	1,660	-100%	3,095	1,785	73.39%	4,669	1,660	881	88.42%	1,660	0%	0	3
Index Futures																
SXF	532,395	579,808	-8.18%	246,459	116.02%	2,066,328	2,071,070	-0.23%	3,994,992	135,720	138,393	-1.93%	141,692	-4.22%	214,212	1,201,139
SXM	6,416	11,164	-42.53%	6,205	3.4%	45,133	52,252	-13.62%	100,194	449	744	-39.65%	1,505	-70.17%	1,926	15,973
SCF	4	110	-96.36%	42	-90.48%	394	266	48.12%	406	2	0	N/A	12	-83.33%	2	49
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
EMF	223	0	N/A	0	N/A	223	0	N/A	0	45	0	N/A	0	N/A	43	43
Total	539,038	591,082	-8.81%	252,706	113.31%	2,112,078	2,123,588	-0.54%	4,095,592	136,216	139,137	-2.1%	143,209	-4.88%	216,183	1,217,204
Index Options - SXO	23,843	37,598	-36.58%	27,209	-12.37%	254,238	243,040	4.61%	511,384	109,839	111,779	-1.74%	118,043	-6.95%	146	1,337
ETF Options	294,446	261,674	12.52%	226,242	30.15%	1,286,777	1,836,117	-29.92%	2,905,949	443,445	496,164	-10.63%	451,099	-1.7%	2,504	17,191
Equity Options	1,602,565	1,612,042	-0.59%	1,447,988	10.68%	10,159,725	10,861,117	-6.46%	21,335,465	2,827,366	2,755,847	2.6%	2,588,513	9.23%	63,730	402,463
Currency Options - USX	284	526	-46.01%	97	192.78%	1,348	4,559	-70.43%	6,931	393	780	-49.62%	701	-43.94%	27	155
Total Futures	3,903,306	4,084,870	-4.45%	3,644,071	7.11%	21,727,582	21,428,195	1.4%	40,854,145	1,117,254	1,091,718	2.34%	1,264,233	-11.63%	686,365	3,958,874
Total Options	1,936,752	1,977,018	-2.04%	1,722,777	12.42%	11,990,722	13,242,229	-9.45%	25,352,677	3,502,583	3,506,320	-0.11%	3,344,815	4.72%	66,463	421,795
Grand Total	5,840,058	6,061,888	-3.66%	5,366,848	8.82%	33,718,304	34,670,424	-2.75%	66,206,822	4,619,837	4,598,038	0.47%	4,609,048	0.23%	752,828	4,380,669

	Average Daily Volume					Year-to-Date Volume			
	June 2014	June 2013	% CHG	May 2014	% CHG	2014	2013	% CHG	Total 2013
Short-Term Interest Rate									
Futures									
BAX	107,938	112,982	-4.46%	69,471	55.37%	96,546	94,858	1.78%	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	107,938	112,982	-4.46%	69,471	55.37%	96,546	94,858	1.78%	90,312
Short-Term Interest Rate									
Options - OBX	743	3,258	-77.2%	932	-20.28%	2,284	2,364	-3.38%	2,353
Bond Futures									
CGZ	6	255	-97.65%	153	-96.08%	72	444	-83.78%	317
CGF	644	1,265	-49.09%	2,285	-71.82%	1,130	1,234	-8.43%	1,106
CGB	51,613	60,186	-14.24%	89,583	-42.39%	59,174	57,899	2.2%	55,297
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	52,264	61,706	-15.3%	92,022	-43.21%	60,377	59,578	1.34%	56,721
Bond Options - OGB	0	0	N/A	79	-100%	24	14	71.43%	18
Index Futures									
SXF	25,352	28,990	-12.55%	11,736	116.02%	16,530	16,568	-0.23%	15,916
SXM	305	558	-45.34%	295	3.39%	361	418	-13.64%	399
SCF	0	5	-100%	2	-100%	3	2	50%	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
EMF	18	0	N/A	0	N/A	18	0	N/A	0
Total	25,668	29,554	-13.15%	12,033	113.31%	16,896	16,988	-0.54%	16,317
Index Options - SXO	1,135	1,879	-39.6%	1,295	-12.36%	2,033	1,944	4.58%	2,037
ETF Options	14,021	13,083	7.17%	10,773	30.15%	10,294	14,688	-29.92%	11,577
Equity Options	76,312	80,602	-5.32%	68,951	10.68%	81,277	86,888	-6.46%	85,001
Currency Options - USX	13	26	-50%	4	225%	10	36	-72.22%	27
Total Futures	185,871	204,243	-9%	173,527	7.11%	173,820	171,425	1.4%	162,765
Total Options	92,226	98,850	-6.7%	82,037	12.42%	95,925	105,937	-9.45%	101,006
Grand Total	278,098	303,094	-8.25%	255,564	8.82%	269,746	277,363	-2.75%	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
EMF: FTSE Emerging Markets Index Futures

Currency options

USX: Options on the US dollar

ETF options

Equity options

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