



Statistics

July

2014

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	July 2014	July 2013	%CHG	June 2014	%CHG	2014	2013	%CHG	Total 2013	July 2014	July 2013	%CHG	June 2014	%CHG	July 2014	YTD 2014
Short-Term Interest Rate																
Futures																
BAX	1,861,163	1,731,007	7.52%	2,266,717	-17.89%	13,929,495	13,588,291	2.51%	22,578,143	740,508	612,781	20.84%	673,797	9.9%	61,163	397,559
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	1,861,163	1,731,007	7.52%	2,266,717	-17.89%	13,929,495	13,588,291	2.51%	22,578,143	740,508	612,781	20.84%	673,797	9.9%	61,163	397,559
Short-Term Interest Rate Options - OBX	11,835	41,425	-71.43%	15,614	-24.2%	297,374	337,036	-11.77%	588,279	121,988	158,495	-23.03%	119,880	1.76%	47	693
Bond Futures																
CGZ	76	6,462	-98.82%	135	-43.7%	9,100	62,059	-85.34%	79,349	952	1,320	-27.88%	902	5.54%	3	145
CGF	13,257	17,750	-25.31%	13,531	-2.03%	154,557	172,043	-10.16%	276,610	7,689	5,775	33.14%	8,723	-11.85%	538	4,129
CGB	930,449	806,063	15.43%	1,083,885	-14.16%	8,327,297	8,043,496	3.53%	13,824,451	339,528	284,495	19.34%	297,616	14.08%	375,837	2,777,378
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	943,782	830,275	13.67%	1,097,551	-14.01%	8,490,954	8,277,598	2.58%	14,180,410	348,169	291,590	19.4%	307,241	13.32%	376,378	2,781,652
Bond Options - OGB	0	0	N/A	0	N/A	3,095	1,785	73.39%	4,669	1,660	881	88.42%	1,660	0%	0	3
Index Futures																
SXF	236,494	199,166	18.74%	532,395	-55.58%	2,302,822	2,270,236	1.44%	3,994,992	150,807	147,719	2.09%	135,720	11.12%	187,257	1,388,396
SXM	5,825	7,703	-24.38%	6,416	-9.21%	50,958	59,955	-15.01%	100,194	907	1,027	-11.69%	449	102%	1,686	17,659
SCF	2	80	-97.5%	4	-50%	396	346	14.45%	406	4	0	N/A	2	100%	2	51
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	196	0	N/A	223	-12.11%	419	0	N/A	0	44	0	N/A	45	-2.22%	41	84
Total	242,517	206,949	17.19%	539,038	-55.01%	2,354,595	2,330,537	1.03%	4,095,592	151,762	148,746	2.03%	136,216	11.41%	188,986	1,406,190
Index Options - SXO	20,198	40,687	-50.36%	23,843	-15.29%	274,436	283,727	-3.28%	511,384	105,231	122,619	-14.18%	109,839	-4.2%	161	1,498
ETF Options	455,994	123,876	268.11%	294,446	54.87%	1,742,771	1,959,993	-11.08%	2,905,949	689,792	449,198	53.56%	443,445	55.55%	2,585	19,776
Equity Options	1,837,465	2,055,615	-10.61%	1,602,565	14.66%	11,997,190	12,916,732	-7.12%	21,335,465	2,844,103	2,796,198	1.71%	2,827,366	0.59%	74,179	476,642
Currency Options - USX	49	274	-82.12%	284	-82.75%	1,397	4,833	-71.1%	6,931	423	565	-25.13%	393	7.63%	12	167
Total Futures	3,047,462	2,768,231	10.09%	3,903,306	-21.93%	24,775,044	24,196,426	2.39%	40,854,145	1,240,439	1,053,117	17.79%	1,117,254	11.03%	626,527	4,585,401
Total Options	2,325,541	2,261,877	2.82%	1,936,752	20.07%	14,316,263	15,504,106	-7.66%	25,352,677	3,763,197	3,527,956	6.67%	3,502,583	7.44%	76,984	498,779
Grand Total	5,373,003	5,030,108	6.82%	5,840,058	-8%	39,091,307	39,700,532	-1.54%	66,206,822	5,003,636	4,581,073	9.22%	4,619,837	8.31%	703,511	5,084,180

	Average Daily Volume					Year-to-Date Volume			
	July 2014	July 2013	% CHG	June 2014	% CHG	2014	2013	% CHG	Total 2013
Short-Term Interest Rate									
Futures									
BAX	84,598	78,682	7.52%	107,938	-21.62%	94,758	92,437	2.51%	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
Total	84,598	78,682	7.52%	107,938	-21.62%	94,758	92,437	2.51%	90,312
Short-Term Interest Rate									
Options - OBX	537	1,882	-71.47%	743	-27.73%	2,022	2,292	-11.78%	2,353
Bond Futures									
CGZ	3	293	-98.98%	6	-50%	61	422	-85.55%	317
CGF	602	806	-25.31%	644	-6.52%	1,051	1,170	-10.17%	1,106
CGB	42,293	36,639	15.43%	51,613	-18.06%	56,648	54,717	3.53%	55,297
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	42,899	37,739	13.67%	52,264	-17.92%	57,761	56,310	2.58%	56,721
Bond Options - OGB	0	0	N/A	0	N/A	21	12	75%	18
Index Futures									
SXF	10,749	9,053	18.73%	25,352	-57.6%	15,665	15,443	1.44%	15,916
SXM	264	350	-24.57%	305	-13.44%	346	407	-14.99%	399
SCF	0	3	-100%	0	N/A	2	2	0%	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	8	0	N/A	18	-55.56%	12	0	N/A	0
Total	11,023	9,406	17.19%	25,668	-57.06%	16,017	15,853	1.04%	16,317
Index Options - SXO	918	1,849	-50.35%	1,135	-19.12%	1,866	1,930	-3.32%	2,037
ETF Options	20,727	5,630	268.15%	14,021	47.83%	11,855	13,333	-11.09%	11,577
Equity Options	83,521	93,437	-10.61%	76,312	9.45%	81,613	87,868	-7.12%	85,001
Currency Options - USX	2	12	-83.33%	13	-84.62%	9	32	-71.88%	27
Total Futures	138,521	125,828	10.09%	185,871	-25.48%	168,537	164,601	2.39%	162,765
Total Options	105,706	102,812	2.82%	92,226	14.62%	97,389	105,470	-7.66%	101,006
Grand Total	244,227	228,641	6.82%	278,098	-12.18%	265,927	270,071	-1.53%	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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