



Statistics

October 2014

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	October 2014	October 2013	% CHG	September 2014	% CHG	2014	2013	% CHG	Total 2013	October 2014	October 2013	% CHG	September 2014	% CHG	October 2014	YTD 2014
Short-Term Interest Rate Futures																
BAX	2,707,815	1,937,222	39.78%	2,611,626	3.68%	20,900,395	19,247,198	8.59%	22,578,143	676,330	752,878	-10.17%	725,486	-6.78%	122,885	666,922
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	2,707,815	1,937,222	39.78%	2,611,626	3.68%	20,900,395	19,247,198	8.59%	22,578,143	676,330	752,878	-10.17%	725,486	-6.78%	122,885	666,922
Short-Term Interest Rate Options - OBX	16,613	26,248	-36.71%	25,717	-35.4%	351,231	499,590	-29.7%	588,279	108,011	163,979	-34.13%	105,538	2.34%	48	861
Bond Futures																
CGZ	560	3,076	-81.8%	718	-22.01%	12,471	74,198	-83.19%	79,349	642	1,189	-46.01%	721	-10.96%	36	235
CGF	36,292	19,709	84.14%	15,146	139.61%	240,728	234,906	2.48%	276,610	16,192	5,257	208.01%	12,956	24.98%	1,344	6,812
CGB	1,200,779	970,106	23.78%	967,899	24.06%	12,185,154	11,296,514	7.87%	13,824,451	357,978	268,524	33.31%	334,192	7.12%	488,885	4,018,711
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,237,631	992,891	24.65%	983,763	25.81%	12,438,353	11,605,618	7.18%	14,180,410	374,812	274,970	36.31%	347,869	7.75%	490,265	4,025,758
Bond Options - OGB	192	479	-59.92%	0	N/A	4,540	3,234	40.38%	4,669	1,061	1,449	-26.78%	1,253	-15.32%	1	5
Index Futures																
SXF	359,631	243,418	47.74%	615,784	-41.6%	3,501,158	3,245,549	7.88%	3,994,992	137,729	142,193	-3.14%	136,481	0.91%	280,907	2,131,020
SXM	10,038	7,361	36.37%	8,586	16.91%	75,414	83,312	-9.48%	100,194	3,039	2,133	42.48%	2,544	19.46%	2,614	24,196
SCF	42	11	281.82%	94	-55.32%	546	397	37.53%	406	12	1	1,100%	22	-45.46%	11	105
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	716	0	N/A	541	32.35%	2,054	0	N/A	0	62	0	N/A	100	-38%	103	415
Total	370,427	250,790	47.7%	625,005	-40.73%	3,579,172	3,329,258	7.51%	4,095,592	140,842	144,327	-2.42%	139,147	1.22%	283,635	2,155,736
Index Options - SXO	34,834	50,150	-30.54%	20,911	66.58%	351,253	397,340	-11.6%	511,384	109,056	126,877	-14.05%	89,380	22.01%	340	2,173
ETF Options	634,335	139,400	355.05%	403,298	57.29%	2,972,226	2,581,040	15.16%	2,905,949	738,664	408,929	80.63%	557,775	32.43%	4,579	29,725
Equity Options	1,956,341	1,973,335	-0.86%	1,484,235	31.81%	16,877,044	18,125,550	-6.89%	21,335,465	2,873,188	2,636,454	8.98%	2,880,368	-0.25%	85,534	684,218
Currency Options - USX	113	505	-77.62%	257	-56.03%	1,815	6,436	-71.8%	6,931	391	844	-53.67%	337	16.02%	12	211
Total Futures	4,315,873	3,180,903	35.68%	4,220,394	2.26%	36,917,920	34,182,074	8%	40,854,145	1,191,984	1,172,175	1.69%	1,212,502	-1.69%	896,785	6,848,416
Total Options	2,642,428	2,190,117	20.65%	1,934,418	36.6%	20,558,109	21,613,190	-4.88%	25,352,677	3,830,371	3,338,532	14.73%	3,634,651	5.39%	90,514	717,193
Grand Total	6,958,301	5,371,020	29.55%	6,154,812	13.06%	57,476,029	55,795,264	3.01%	66,206,822	5,022,355	4,510,707	11.34%	4,847,153	3.62%	987,299	7,565,609

	Average Daily Volume					Year-to-Date Volume			
	October 2014	October 2013	% CHG	September 2014	% CHG	2014	2013	% CHG	Total 2013
Short-Term Interest Rate									
Futures									
BAX	123,082	88,055	39.78%	124,363	-1.03%	99,525	91,653	8.59%	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	123,082	88,055	39.78%	124,363	-1.03%	99,525	91,653	8.59%	90,312
Short-Term Interest Rate									
Options - OBX	755	1,193	-36.71%	1,224	-38.32%	1,672	2,379	-29.72%	2,353
Bond Futures									
CGZ	25	139	-82.01%	34	-26.47%	59	353	-83.29%	317
CGF	1,649	895	84.25%	721	128.71%	1,146	1,118	2.5%	1,106
CGB	54,580	44,095	23.78%	46,090	18.42%	58,024	53,792	7.87%	55,297
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	56,255	45,131	24.65%	46,845	20.09%	59,230	55,264	7.18%	56,721
Bond Options - OGB	8	21	-61.91%	0	N/A	21	15	40%	18
Index Futures									
SXF	16,346	11,064	47.74%	29,323	-44.26%	16,672	15,454	7.88%	15,916
SXM	456	334	36.53%	408	11.77%	359	396	-9.34%	399
SCF	1	0	N/A	4	-75%	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
EMF	32	0	N/A	25	28%	21	0	N/A	0
Total	16,837	11,399	47.71%	29,762	-43.43%	17,043	15,853	7.51%	16,317
Index Options - SXO	1,583	2,279	-30.54%	995	59.1%	1,672	1,892	-11.63%	2,037
ETF Options	28,833	6,336	355.07%	19,204	50.14%	14,153	12,290	15.16%	11,577
Equity Options	88,924	89,697	-0.86%	70,677	25.82%	80,366	86,312	-6.89%	85,001
Currency Options - USX	5	22	-77.27%	12	-58.33%	8	30	-73.33%	27
Total Futures	196,176	144,586	35.68%	200,971	-2.39%	175,799	162,771	8%	162,765
Total Options	120,110	99,550	20.65%	92,115	30.39%	97,895	102,919	-4.88%	101,006
Grand Total	316,286	244,137	29.55%	293,086	7.92%	273,695	265,691	3.01%	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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