



# Statistics

---

**Sept.**

**2012**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volumes					Year-to-Date Volumes				Month End Open Interest					Transactions	
	September 2012	September 2011	% CHG	August 2012	% CHG	2012	2011	% CHG	Total 2011	September 2012	September 2011	% CHG	August 2012	% CHG	September 2012	YTD 2012
<b>Short-Term Interest Rate Futures</b>																
BAX	1,595,070	1,356,586	17.58%	1,667,074	-4.32%	16,204,331	16,900,400	-4.12%	20,790,678	519,708	419,008	24.03%	531,358	-2.19%	71,903	728,830
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	150	0	N/A	0	0	0	N/A	0	N/A	0	3
<b>Total</b>	<b>1,595,070</b>	<b>1,356,586</b>	<b>17.58%</b>	<b>1,667,074</b>	<b>-4.32%</b>	<b>16,204,481</b>	<b>16,900,400</b>	<b>-4.12%</b>	<b>20,790,678</b>	<b>519,708</b>	<b>419,008</b>	<b>24.03%</b>	<b>531,358</b>	<b>-2.19%</b>	<b>71,903</b>	<b>728,833</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>40,700</b>	<b>41,480</b>	<b>-1.88%</b>	<b>65,676</b>	<b>-38.03%</b>	<b>416,805</b>	<b>556,282</b>	<b>-25.07%</b>	<b>635,046</b>	<b>124,040</b>	<b>136,445</b>	<b>-9.09%</b>	<b>160,889</b>	<b>-22.9%</b>	<b>54</b>	<b>856</b>
<b>Bond Futures</b>																
CGZ	5,706	9,332	-38.86%	6,981	-18.26%	56,606	41,275	37.14%	59,650	842	2,469	-65.9%	667	26.24%	101	845
CGF	10,719	15,744	-31.92%	14,461	-25.88%	122,888	57,413	114.04%	105,580	2,687	3,291	-18.35%	6,160	-56.38%	267	2,785
CGB	622,654	566,535	9.91%	1,072,744	-41.96%	7,439,469	5,992,674	24.14%	7,782,924	206,160	169,681	21.5%	191,627	7.58%	253,894	2,468,850
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>639,079</b>	<b>591,611</b>	<b>8.02%</b>	<b>1,094,186</b>	<b>-41.59%</b>	<b>7,618,963</b>	<b>6,091,362</b>	<b>25.08%</b>	<b>7,948,154</b>	<b>209,689</b>	<b>175,441</b>	<b>19.52%</b>	<b>198,454</b>	<b>5.66%</b>	<b>254,262</b>	<b>2,472,480</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>1,190</b>	<b>-100%</b>	<b>3,846</b>	<b>7,594</b>	<b>-49.36%</b>	<b>8,775</b>	<b>1,190</b>	<b>1,577</b>	<b>-24.54%</b>	<b>1,190</b>	<b>0%</b>	<b>0</b>	<b>6</b>
<b>Index Futures</b>																
SXF	507,288	605,837	-16.27%	200,935	152.46%	2,915,641	3,219,735	-9.45%	4,226,332	137,957	133,990	2.96%	151,111	-8.71%	183,967	1,519,743
SXM	11,597	13,152	-11.82%	18,250	-36.46%	109,246	72,250	51.21%	100,554	1,264	889	42.18%	4,705	-73.14%	6,072	44,759
SCF	106	6	1,666.67%	100	6%	432	138	213.04%	232	6	0	N/A	0	N/A	15	58
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
<b>Total</b>	<b>518,991</b>	<b>618,995</b>	<b>-16.16%</b>	<b>219,285</b>	<b>136.67%</b>	<b>3,025,319</b>	<b>3,292,123</b>	<b>-8.1%</b>	<b>4,327,118</b>	<b>139,227</b>	<b>134,879</b>	<b>3.22%</b>	<b>155,816</b>	<b>-10.65%</b>	<b>190,054</b>	<b>1,564,560</b>
<b>Index Options - SXO</b>	<b>49,542</b>	<b>8,033</b>	<b>516.73%</b>	<b>28,147</b>	<b>76.01%</b>	<b>147,892</b>	<b>77,918</b>	<b>89.81%</b>	<b>93,045</b>	<b>128,617</b>	<b>13,950</b>	<b>821.99%</b>	<b>142,705</b>	<b>-9.87%</b>	<b>361</b>	<b>3,517</b>
<b>ETF Options</b>	<b>322,110</b>	<b>421,759</b>	<b>-23.63%</b>	<b>227,576</b>	<b>41.54%</b>	<b>3,384,211</b>	<b>2,878,511</b>	<b>17.57%</b>	<b>3,862,981</b>	<b>721,679</b>	<b>542,063</b>	<b>33.14%</b>	<b>814,536</b>	<b>-11.4%</b>	<b>3,766</b>	<b>31,654</b>
<b>Equity Options</b>	<b>1,919,451</b>	<b>2,450,936</b>	<b>-21.69%</b>	<b>2,058,173</b>	<b>-6.74%</b>	<b>18,612,438</b>	<b>16,826,187</b>	<b>10.62%</b>	<b>23,161,967</b>	<b>2,890,389</b>	<b>2,872,304</b>	<b>0.63%</b>	<b>2,914,052</b>	<b>-0.81%</b>	<b>78,404</b>	<b>742,791</b>
<b>Currency Options - USX</b>	<b>241</b>	<b>1,064</b>	<b>-77.35%</b>	<b>269</b>	<b>-10.41%</b>	<b>3,663</b>	<b>13,397</b>	<b>-72.66%</b>	<b>16,947</b>	<b>534</b>	<b>1,605</b>	<b>-66.73%</b>	<b>577</b>	<b>-7.45%</b>	<b>30</b>	<b>296</b>
Total Futures	2,753,140	2,567,192	7.24%	2,980,545	-7.63%	26,848,763	26,283,885	2.15%	33,065,950	868,624	729,328	19.1%	885,628	-1.92%	516,219	4,765,873
Total Options	2,332,044	2,991,304	-22.04%	2,381,031	-2.06%	22,601,972	21,244,101	6.39%	28,822,603	3,866,785	3,674,490	5.23%	4,034,285	-4.15%	82,615	780,091
<b>Grand Total</b>	<b>5,085,184</b>	<b>5,558,496</b>	<b>-8.52%</b>	<b>5,361,576</b>	<b>-5.16%</b>	<b>49,450,735</b>	<b>47,527,986</b>	<b>4.05%</b>	<b>61,888,553</b>	<b>4,735,409</b>	<b>4,403,818</b>	<b>7.53%</b>	<b>4,919,913</b>	<b>-3.75%</b>	<b>598,834</b>	<b>5,545,964</b>

	Average Daily Volumes					Year-to-Date Average Volumes			
	September 2012	September 2011	% CHG	August 2012	% CHG	2012	2011	% CHG	Total 2011
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	83,951	64,599	17.58%	75,776	-4.32%	86,193	89,895	-4.12%	83,162
ONX	0	0	N/A	0	N/A	0	0	N/A	0
OIS	0	0	N/A	0	N/A	1	0	N/A	0
<b>Total</b>	<b>83,951</b>	<b>64,599</b>	<b>17.58%</b>	<b>75,776</b>	<b>-4.32%</b>	<b>86,194</b>	<b>89,895</b>	<b>-4.12%</b>	<b>83,162</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>2,142</b>	<b>1,975</b>	<b>-1.88%</b>	<b>2,985</b>	<b>-38.03%</b>	<b>2,217</b>	<b>2,958</b>	<b>-25.07%</b>	<b>2,540</b>
<b>Bond Futures</b>									
CGZ	300	444	-38.86%	317	-18.26%	301	219	37.14%	238
CGF	564	749	-31.92%	657	-25.88%	654	305	114.04%	422
CGB	32,771	26,977	9.91%	48,761	-41.96%	39,572	31,875	24.14%	31,131
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>33,635</b>	<b>28,171</b>	<b>8.02%</b>	<b>49,735</b>	<b>-41.59%</b>	<b>40,526</b>	<b>32,400</b>	<b>25.08%</b>	<b>31,792</b>
<b>Bond Options - OGB</b>									
	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>54</b>	<b>-100%</b>	<b>20</b>	<b>40</b>	<b>-49.36%</b>	<b>35</b>
<b>Index Futures</b>									
SXF	26,699	28,849	-16.27%	9,133	152.46%	15,509	17,126	-9.45%	16,905
SXM	610	626	-11.82%	829	-36.46%	581	708	51.21%	613
SCF	5	0	N/A	4	6%	2	0	N/A	0
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
<b>Total</b>	<b>27,315</b>	<b>29,475</b>	<b>-16.16%</b>	<b>9,967</b>	<b>136.67%</b>	<b>16,092</b>	<b>17,511</b>	<b>-8.1%</b>	<b>17,308</b>
<b>Index Options - SXO</b>									
	<b>2,607</b>	<b>382</b>	<b>516.73%</b>	<b>1,279</b>	<b>76.01%</b>	<b>787</b>	<b>414</b>	<b>89.81%</b>	<b>372</b>
<b>ETF Options</b>									
	<b>16,953</b>	<b>20,083</b>	<b>-23.63%</b>	<b>10,344</b>	<b>41.54%</b>	<b>18,001</b>	<b>15,311</b>	<b>17.57%</b>	<b>15,451</b>
<b>Equity Options</b>									
	<b>101,023</b>	<b>116,711</b>	<b>-21.69%</b>	<b>93,553</b>	<b>-6.74%</b>	<b>99,002</b>	<b>89,500</b>	<b>10.62%</b>	<b>92,647</b>
<b>Currency Options - USX</b>									
	<b>12</b>	<b>50</b>	<b>-77.35%</b>	<b>12</b>	<b>-10.41%</b>	<b>19</b>	<b>71</b>	<b>-72.66%</b>	<b>67</b>
Total Futures	144,902	122,247	7.24%	135,479	-7.63%	142,813	139,807	2.15%	132,263
Total Options	122,739	142,443	-22.04%	108,228	-2.06%	120,223	113,000	6.39%	115,290
<b>Grand Total</b>	<b>267,641</b>	<b>264,690</b>	<b>-8.52%</b>	<b>243,708</b>	<b>-5.16%</b>	<b>263,036</b>	<b>252,808</b>	<b>4.05%</b>	<b>247,554</b>

## 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

**All reported futures and options figures represent executed data.**

BAX<sup>®</sup>, ONX<sup>®</sup>, OBX<sup>®</sup>, CGZ<sup>®</sup>, CGF<sup>®</sup>, CGB<sup>®</sup>, LGB<sup>®</sup>, OGB<sup>®</sup> and USX<sup>®</sup> are registered trademarks of Bourse de Montréal Inc.

OIS-MX<sup>™</sup>, SXF<sup>™</sup>, SXM<sup>™</sup>, SCF<sup>™</sup>, SXA<sup>™</sup>, SXB<sup>™</sup>, SXH<sup>™</sup>, SXY<sup>™</sup> and SXO<sup>™</sup> are trademarks of Bourse de Montréal Inc.