



# Statistics

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**January 2013**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	January 2013	January 2012	% CHG	December 2012	% CHG	2013	2012	% CHG	Total 2012	January 2013	January 2012	% CHG	December 2012	% CHG	January 2013	YTD 2013
<b>Short-Term Interest Rate Futures</b>																
BAX	2,179,970	1,337,813	62.95%	1,391,997	56.61%	2,179,970	1,337,813	62.95%	20,718,268	538,041	508,063	5.9%	451,821	19.08%	82,894	82,894
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
OIS	0	0	N/A	0	N/A	0	0	N/A	150	0	0	0	N/A	0	0	0
<b>Total</b>	<b>2,179,970</b>	<b>1,337,813</b>	<b>62.95%</b>	<b>1,391,997</b>	<b>56.61%</b>	<b>2,179,970</b>	<b>1,337,813</b>	<b>62.95%</b>	<b>20,718,418</b>	<b>538,041</b>	<b>508,063</b>	<b>5.9%</b>	<b>451,821</b>	<b>19.08%</b>	<b>82,894</b>	<b>82,894</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>57,417</b>	<b>34,729</b>	<b>65.33%</b>	<b>12,122</b>	<b>373.66%</b>	<b>57,417</b>	<b>34,729</b>	<b>65.33%</b>	<b>493,047</b>	<b>89,500</b>	<b>86,105</b>	<b>3.94%</b>	<b>55,150</b>	<b>62.28%</b>	<b>93</b>	<b>93</b>
<b>Bond Futures</b>																
CGZ	4,358	606	619.14%	5,899	-26.12%	4,358	606	619.14%	71,699	1,069	451	137.03%	1,117	-4.30%	100	100
CGF	9,183	11,232	-18.24%	8,952	2.58%	9,183	11,232	-18.24%	153,598	3,767	3,964	-4.97%	1,844	104.28%	209	209
CGB	800,870	562,577	42.36%	610,526	31.18%	800,870	562,577	42.36%	9,946,872	273,715	197,480	38.6%	249,254	9.81%	291,412	291,412
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	0
<b>Total</b>	<b>814,411</b>	<b>574,415</b>	<b>41.78%</b>	<b>625,377</b>	<b>30.23%</b>	<b>814,411</b>	<b>574,415</b>	<b>41.78%</b>	<b>10,172,169</b>	<b>278,551</b>	<b>201,895</b>	<b>37.97%</b>	<b>252,215</b>	<b>10.44%</b>	<b>291,721</b>	<b>291,721</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>122</b>	<b>-100%</b>	<b>3</b>	<b>-100.00%</b>	<b>0</b>	<b>122</b>	<b>-100%</b>	<b>4,767</b>	<b>913</b>	<b>1,303</b>	<b>-29.93%</b>	<b>913</b>	<b>0.00%</b>	<b>0</b>	<b>0</b>
<b>Index Futures</b>																
SXF	202,788	194,042	4.51%	480,895	-57.83%	202,788	194,042	4.51%	3,826,895	152,158	144,087	5.6%	146,716	3.71%	152,800	152,800
SXM	6,193	6,351	-2.49%	5,289	17.09%	6,193	6,351	-2.49%	132,549	1,519	2,629	-42.22%	755	101.19%	2,155	2,155
SCF	32	0	N/A	32	0.00%	32	0	N/A	539	0	0	N/A	0	N/A	7	7
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>209,013</b>	<b>200,393</b>	<b>4.3%</b>	<b>486,216</b>	<b>-57.01%</b>	<b>209,013</b>	<b>200,393</b>	<b>4.3%</b>	<b>3,959,983</b>	<b>153,677</b>	<b>146,716</b>	<b>4.75%</b>	<b>147,471</b>	<b>4.21%</b>	<b>154,962</b>	<b>154,962</b>
<b>Index Options - SXO</b>	<b>68,084</b>	<b>5,224</b>	<b>1,203.29%</b>	<b>79,649</b>	<b>-14.52%</b>	<b>68,084</b>	<b>5,224</b>	<b>1,203.29%</b>	<b>314,631</b>	<b>127,754</b>	<b>13,095</b>	<b>875.59%</b>	<b>99,837</b>	<b>27.96%</b>	<b>458</b>	<b>458</b>
<b>ETF Options</b>	<b>210,630</b>	<b>350,719</b>	<b>-39.94%</b>	<b>627,134</b>	<b>-66.41%</b>	<b>210,630</b>	<b>350,719</b>	<b>-39.94%</b>	<b>4,405,147</b>	<b>689,348</b>	<b>663,285</b>	<b>3.93%</b>	<b>612,447</b>	<b>12.56%</b>	<b>2,651</b>	<b>2,651</b>
<b>Equity Options</b>	<b>2,250,405</b>	<b>2,634,330</b>	<b>-14.57%</b>	<b>1,526,530</b>	<b>47.42%</b>	<b>2,250,405</b>	<b>2,634,330</b>	<b>-14.57%</b>	<b>24,151,035</b>	<b>2,212,601</b>	<b>2,746,142</b>	<b>-19.43%</b>	<b>2,610,992</b>	<b>-15.26%</b>	<b>97,043</b>	<b>97,043</b>
<b>Currency Options - USX</b>	<b>506</b>	<b>1,146</b>	<b>-55.85%</b>	<b>924</b>	<b>-45.24%</b>	<b>506</b>	<b>1,146</b>	<b>-55.85%</b>	<b>5,235</b>	<b>728</b>	<b>959</b>	<b>-24.09%</b>	<b>619</b>	<b>17.61%</b>	<b>44</b>	<b>44</b>
Total Futures	3,203,394	2,112,621	51.63%	2,503,590	27.95%	3,203,394	2,112,621	51.63%	34,850,570	970,269	856,674	13.26%	851,507	13.95%	529,577	529,577
Total Options	2,587,042	3,046,570	-15.08%	2,246,374	15.17%	2,587,042	3,046,570	-15.08%	29,406,979	3,120,844	3,559,364	-12.32%	3,380,450	-7.68%	100,289	100,289
<b>Grand Total</b>	<b>5,790,436</b>	<b>5,159,191</b>	<b>12.24%</b>	<b>4,749,964</b>	<b>21.90%</b>	<b>5,790,436</b>	<b>5,159,191</b>	<b>12.24%</b>	<b>64,257,549</b>	<b>4,091,113</b>	<b>4,416,038</b>	<b>-7.36%</b>	<b>4,231,957</b>	<b>-3.33%</b>	<b>629,866</b>	<b>629,866</b>

	Average Daily Volume					Year-to-Date Volume			
	January 2013	January 2012	% CHG	December 2012	% CHG	2013	2012	% CHG	Total 2012
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	99,089	63,705	55.54%	73,263	35.25%	99,089	63,705	55.54%	82,542
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
<b>Total</b>	<b>99,089</b>	<b>63,705</b>	<b>55.54%</b>	<b>73,263</b>	<b>35.25%</b>	<b>99,089</b>	<b>63,705</b>	<b>55.54%</b>	<b>82,543</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>2,609</b>	<b>1,653</b>	<b>57.83%</b>	<b>638</b>	<b>308.93%</b>	<b>2,609</b>	<b>1,653</b>	<b>57.83%</b>	<b>1,964</b>
<b>Bond Futures</b>									
CGZ	198	28	607.14%	310	-36.13%	198	28	607.14%	285
CGF	417	534	-21.91%	471	-11.46%	417	534	-21.91%	611
CGB	36,403	26,789	35.89%	32,132	13.29%	36,403	26,789	35.89%	39,628
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>37,018</b>	<b>27,353</b>	<b>35.33%</b>	<b>32,914</b>	<b>12.47%</b>	<b>37,018</b>	<b>27,353</b>	<b>35.33%</b>	<b>40,526</b>
<b>Bond Options - OGB</b>									
	<b>0</b>	<b>5</b>	<b>-100%</b>	<b>0</b>	<b>N/D</b>	<b>0</b>	<b>5</b>	<b>-100%</b>	<b>18</b>
<b>Index Futures</b>									
SXF	9,217	9,240	-0.25%	25,310	-63.58%	9,217	9,240	-0.25%	15,246
SXM	281	302	-6.95%	278	1.08%	281	302	-6.95%	528
SCF	1	0	N/A	1	0.00%	1	0	N/A	2
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>9,500</b>	<b>9,542</b>	<b>-0.44%</b>	<b>25,590</b>	<b>-62.88%</b>	<b>9,500</b>	<b>9,542</b>	<b>-0.44%</b>	<b>15,776</b>
<b>Index Options - SXO</b>									
	<b>3,094</b>	<b>248</b>	<b>1,147.58%</b>	<b>4,192</b>	<b>-26.19%</b>	<b>3,094</b>	<b>248</b>	<b>1,147.58%</b>	<b>1,253</b>
<b>ETF Options</b>									
	<b>9,574</b>	<b>16,700</b>	<b>-42.67%</b>	<b>33,007</b>	<b>-70.99%</b>	<b>9,574</b>	<b>16,700</b>	<b>-42.67%</b>	<b>17,550</b>
<b>Equity Options</b>									
	<b>102,291</b>	<b>125,444</b>	<b>-18.46%</b>	<b>80,343</b>	<b>27.32%</b>	<b>102,291</b>	<b>125,444</b>	<b>-18.46%</b>	<b>96,219</b>
<b>Currency Options - USX</b>									
	<b>23</b>	<b>54</b>	<b>-57.41%</b>	<b>48</b>	<b>-52.08%</b>	<b>23</b>	<b>54</b>	<b>-57.41%</b>	<b>20</b>
Total Futures	145,608	100,601	44.74%	131,767	10.50%	145,608	100,601	44.74%	138,846
Total Options	117,592	145,074	-18.94%	118,230	-0.54%	117,592	145,074	-18.94%	117,159
<b>Grand Total</b>	<b>263,201</b>	<b>245,675</b>	<b>7.13%</b>	<b>249,998</b>	<b>5.28%</b>	<b>263,201</b>	<b>245,675</b>	<b>7.13%</b>	<b>256,006</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.**

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