



# Statistics

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**February 2013**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	February 2013	February 2012	% CHG	January 2013	% CHG	2013	2012	% CHG	Total 2012	February 2013	February 2012	% CHG	January 2013	% CHG	February 2013	YTD 2013
<b>Short-Term Interest Rate Futures</b>																
BAX	1,821,704	1,199,526	51.87%	2,179,970	-16.43%	4,001,674	2,537,339	57.71%	20,718,268	619,144	542,320	14.17%	538,041	15.07%	74,967	157,861
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
OIS	0	100	-100%	0	N/A	0	100	-100%	150	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>1,821,704</b>	<b>1,199,626</b>	<b>51.86%</b>	<b>2,179,970</b>	<b>-16.43%</b>	<b>4,001,674</b>	<b>2,537,439</b>	<b>57.71%</b>	<b>20,718,418</b>	<b>619,144</b>	<b>542,320</b>	<b>14.17%</b>	<b>538,041</b>	<b>15.07%</b>	<b>74,967</b>	<b>157,861</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>30,250</b>	<b>19,875</b>	<b>52.2%</b>	<b>57,417</b>	<b>-47.32%</b>	<b>87,667</b>	<b>54,604</b>	<b>60.55%</b>	<b>493,047</b>	<b>105,700</b>	<b>90,030</b>	<b>17.41%</b>	<b>89,500</b>	<b>18.1%</b>	<b>61</b>	<b>154</b>
<b>Bond Futures</b>																
CGZ	12,276	1,985	518.44%	4,358	181.69%	16,634	2,591	541.99%	71,699	2,106	32	6,481.25%	1,069	97.01%	287	387
CGF	19,279	9,516	102.6%	9,183	109.94%	28,462	20,748	37.18%	153,598	4,830	3,181	51.84%	3,767	28.22%	407	616
CGB	1,350,336	1,087,345	24.19%	800,870	68.61%	2,151,206	1,649,922	30.38%	9,946,872	275,385	221,010	24.6%	273,715	0.61%	319,479	610,891
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>1,381,891</b>	<b>1,098,846</b>	<b>25.76%</b>	<b>814,411</b>	<b>69.68%</b>	<b>2,196,302</b>	<b>1,673,261</b>	<b>31.26%</b>	<b>10,172,169</b>	<b>282,321</b>	<b>224,223</b>	<b>25.91%</b>	<b>278,551</b>	<b>1.35%</b>	<b>320,173</b>	<b>611,894</b>
<b>Bond Options - OGB</b>	<b>904</b>	<b>1,263</b>	<b>-28.42%</b>	<b>0</b>	<b>N/A</b>	<b>904</b>	<b>1,385</b>	<b>-34.73%</b>	<b>4,767</b>	<b>904</b>	<b>1,263</b>	<b>-28.42%</b>	<b>913</b>	<b>-0.99%</b>	<b>1</b>	<b>1</b>
<b>Index Futures</b>																
SXF	224,999	190,449	18.14%	202,788	10.95%	427,787	384,491	11.26%	3,826,895	146,948	158,706	-7.41%	152,158	-3.42%	162,807	315,607
SXM	6,029	6,859	-12.1%	6,193	-2.65%	12,222	13,210	-7.48%	132,549	1,016	2,065	-50.8%	1,519	-33.11%	1,894	4,049
SCF	0	0	N/A	32	-100%	32	0	N/A	539	0	0	N/A	0	N/A	0	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>231,028</b>	<b>197,308</b>	<b>17.09%</b>	<b>209,013</b>	<b>10.53%</b>	<b>440,041</b>	<b>397,701</b>	<b>10.65%</b>	<b>3,959,983</b>	<b>147,964</b>	<b>160,771</b>	<b>-7.97%</b>	<b>153,677</b>	<b>-3.72%</b>	<b>164,701</b>	<b>319,663</b>
<b>Index Options - SXO</b>	<b>33,093</b>	<b>5,842</b>	<b>466.47%</b>	<b>68,084</b>	<b>-51.39%</b>	<b>101,177</b>	<b>11,066</b>	<b>814.31%</b>	<b>314,631</b>	<b>118,133</b>	<b>14,002</b>	<b>743.69%</b>	<b>127,754</b>	<b>-7.53%</b>	<b>317</b>	<b>775</b>
<b>ETF Options</b>	<b>596,902</b>	<b>345,230</b>	<b>72.9%</b>	<b>210,630</b>	<b>183.39%</b>	<b>807,532</b>	<b>695,949</b>	<b>16.03%</b>	<b>4,405,147</b>	<b>699,292</b>	<b>740,726</b>	<b>-5.59%</b>	<b>689,348</b>	<b>1.44%</b>	<b>2,005</b>	<b>4,656</b>
<b>Equity Options</b>	<b>1,674,148</b>	<b>2,149,720</b>	<b>-22.12%</b>	<b>2,250,405</b>	<b>-25.61%</b>	<b>3,924,553</b>	<b>4,784,050</b>	<b>-17.97%</b>	<b>24,151,035</b>	<b>2,503,770</b>	<b>2,884,531</b>	<b>-13.2%</b>	<b>2,212,601</b>	<b>13.16%</b>	<b>65,412</b>	<b>162,455</b>
<b>Currency Options - USX</b>	<b>188</b>	<b>547</b>	<b>-65.63%</b>	<b>506</b>	<b>-62.85%</b>	<b>694</b>	<b>1,693</b>	<b>-59.01%</b>	<b>5,235</b>	<b>649</b>	<b>630</b>	<b>3.02%</b>	<b>728</b>	<b>-10.85%</b>	<b>22</b>	<b>66</b>
Total Futures	3,434,623	2,495,780	37.62%	3,203,394	7.22%	6,638,017	4,608,401	44.04%	34,850,570	1,049,429	927,314	13.17%	970,269	8.16%	559,841	1,089,418
Total Options	2,335,485	2,531,516	-7.74%	2,587,042	-9.72%	4,922,527	5,578,086	-11.75%	29,406,979	3,428,448	3,776,448	-9.22%	3,120,844	9.86%	67,818	168,107
<b>Grand Total</b>	<b>5,770,108</b>	<b>5,027,296</b>	<b>14.78%</b>	<b>5,790,436</b>	<b>-0.35%</b>	<b>11,560,544</b>	<b>10,186,487</b>	<b>13.49%</b>	<b>64,257,549</b>	<b>4,477,877</b>	<b>4,703,762</b>	<b>-4.8%</b>	<b>4,091,113</b>	<b>9.45%</b>	<b>627,659</b>	<b>1,257,525</b>

	Average Daily Volume					Year-to-Date Volume			
	February 2013	February 2012	% CHG	January 2013	% CHG	2013	2012	% CHG	Total 2012
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	95,879	59,976	59.86%	99,089	-3.24%	97,601	61,886	57.71%	82,542
ONX	0	0	N/A	0	N/A	0	0	N/A	0
OIS	0	25	-100%	0	N/A	0	25	-100%	0
<b>Total</b>	<b>95,879</b>	<b>59,981</b>	<b>59.85%</b>	<b>99,089</b>	<b>-3.24%</b>	<b>97,601</b>	<b>61,888</b>	<b>57.71%</b>	<b>82,543</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>1,592</b>	<b>993</b>	<b>60.32%</b>	<b>2,609</b>	<b>-38.98%</b>	<b>2,138</b>	<b>1,331</b>	<b>60.63%</b>	<b>1,964</b>
<b>Bond Futures</b>									
CGZ	646	99	552.53%	198	226.26%	405	63	542.86%	285
CGF	1,014	475	113.47%	417	143.17%	694	506	37.15%	611
CGB	71,070	54,367	30.72%	36,403	95.23%	52,468	40,242	30.38%	39,628
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>72,731</b>	<b>54,942</b>	<b>32.38%</b>	<b>37,018</b>	<b>96.48%</b>	<b>53,568</b>	<b>40,811</b>	<b>31.26%</b>	<b>40,526</b>
<b>Bond Options - OGB</b>									
	<b>47</b>	<b>63</b>	<b>-25.4%</b>	<b>0</b>	<b>N/A</b>	<b>22</b>	<b>33</b>	<b>-33.33%</b>	<b>18</b>
<b>Index Futures</b>									
SXF	11,842	9,522	24.37%	9,217	28.48%	10,433	9,377	11.26%	15,246
SXM	317	342	-7.31%	281	12.81%	298	322	-7.45%	528
SCF	0	0	N/A	1	-100%	0	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>12,159</b>	<b>9,865</b>	<b>23.25%</b>	<b>9,500</b>	<b>27.99%</b>	<b>10,732</b>	<b>9,700</b>	<b>10.64%</b>	<b>15,776</b>
<b>Index Options - SXO</b>									
	<b>1,741</b>	<b>292</b>	<b>496.23%</b>	<b>3,094</b>	<b>-43.73%</b>	<b>2,467</b>	<b>269</b>	<b>817.1%</b>	<b>1,253</b>
<b>ETF Options</b>									
	<b>31,415</b>	<b>17,261</b>	<b>82%</b>	<b>9,574</b>	<b>228.13%</b>	<b>19,695</b>	<b>16,974</b>	<b>16.03%</b>	<b>17,550</b>
<b>Equity Options</b>									
	<b>88,113</b>	<b>107,486</b>	<b>-18.02%</b>	<b>102,291</b>	<b>-13.86%</b>	<b>95,720</b>	<b>116,684</b>	<b>-17.97%</b>	<b>96,219</b>
<b>Currency Options - USX</b>									
	<b>9</b>	<b>27</b>	<b>-66.67%</b>	<b>23</b>	<b>-60.87%</b>	<b>16</b>	<b>41</b>	<b>-60.98%</b>	<b>20</b>
Total Futures	180,769	124,789	44.86%	145,608	24.15%	161,902	112,400	44.04%	138,846
Total Options	122,920	126,575	-2.89%	117,592	4.53%	120,061	136,050	-11.75%	117,159
<b>Grand Total</b>	<b>303,689</b>	<b>251,364</b>	<b>20.82%</b>	<b>263,201</b>	<b>15.38%</b>	<b>281,964</b>	<b>248,450</b>	<b>13.49%</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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