



Statistics

July

2013

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	July 2013	July 2012	% CHG	June 2013	% CHG	2013	2012	% CHG	Total 2012	July 2013	July 2012	% CHG	June 2013	% CHG	July 2013	YTD 2013
Short-Term Interest Rate Futures																
BAX	1,731,007	1,173,656	47.49%	2,259,650	-23.4%	13,588,291	12,942,187	4.99%	20,718,268	612,781	535,418	14.45%	676,431	-9.41%	71,609	519,137
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	150	-100%	150	0	0	N/A	0	N/A	0	0
Total	1,731,007	1,173,656	47.49%	2,259,650	-23.4%	13,588,291	12,942,337	4.99%	20,718,418	612,781	535,418	14.45%	676,431	-9.41%	71,609	519,137
Short-Term Interest Rate Options - OBX	41,425	92,741	-55.33%	65,178	-36.44%	337,036	310,429	8.57%	493,047	158,495	139,364	13.73%	140,869	12.51%	106	783
Bond Futures																
CGZ	6,462	3,246	99.08%	5,104	26.61%	62,059	43,919	41.3%	71,699	1,320	3,867	-65.87%	965	36.79%	155	1,585
CGF	17,750	6,569	170.21%	25,310	-29.87%	172,043	97,708	76.08%	153,598	5,775	3,574	61.58%	3,909	47.74%	422	4,606
CGB	806,063	572,582	40.78%	1,203,724	-33.04%	8,043,496	5,744,071	40.03%	9,946,872	284,495	223,766	27.14%	271,276	4.87%	318,565	2,473,213
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	830,275	582,397	42.56%	1,234,138	-32.72%	8,277,598	5,885,698	40.64%	10,172,169	291,590	231,207	26.12%	276,150	5.59%	319,142	2,479,404
Bond Options - OGB	0	0	N/A	0	N/A	1,785	2,656	-32.79%	4,767	881	1,271	-30.69%	881	0%	0	4
Index Futures																
SXF	199,166	207,442	-3.99%	579,808	-65.65%	2,270,236	2,207,418	2.85%	3,826,895	147,719	151,508	-2.5%	138,393	6.74%	151,138	1,275,176
SXM	7,703	17,022	-54.75%	11,164	-31%	59,955	79,399	-24.49%	132,549	1,027	3,090	-66.76%	744	38.04%	2,981	18,539
SCF	80	54	48.15%	110	-27.27%	346	226	53.1%	539	0	40	-100%	0	N/A	10	48
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
Total	206,949	224,518	-7.83%	591,082	-64.99%	2,330,537	2,287,043	1.9%	3,959,983	148,746	154,638	-3.81%	139,137	6.91%	154,129	1,293,763
Index Options - SXO	40,687	28,751	41.52%	37,598	8.22%	283,727	70,203	304.15%	314,631	122,619	141,880	-13.58%	111,779	9.7%	241	2,153
ETF Options	123,876	599,453	-79.34%	261,674	-52.66%	1,959,993	2,834,525	-30.85%	4,405,147	449,198	788,987	-43.07%	496,164	-9.47%	2,465	17,373
Equity Options	2,055,615	2,124,141	-3.23%	1,612,042	27.52%	12,916,732	14,634,814	-11.74%	24,151,035	2,796,661	2,803,416	-0.24%	2,757,607	1.42%	74,095	501,884
Currency Options - USX	274	323	-15.17%	526	-47.91%	4,833	3,153	53.28%	5,235	565	516	9.5%	780	-27.56%	36	236
Total Futures	2,768,231	1,980,571	39.77%	4,084,870	-32.23%	24,196,426	21,115,078	14.59%	34,850,570	1,053,117	921,263	14.31%	1,091,718	-3.54%	544,880	4,292,304
Total Options	2,261,877	2,845,409	-20.51%	1,977,018	14.41%	15,504,106	17,888,897	-13.33%	29,406,979	3,528,419	3,875,770	-8.96%	3,508,080	0.58%	76,943	522,433
Grand Total	5,030,108	4,825,980	4.23%	6,061,888	-17.02%	39,700,532	39,003,975	1.79%	64,257,549	4,581,536	4,797,033	-4.49%	4,599,798	-0.4%	621,823	4,814,737

	Average Daily Volume					Year-to-Date Volume			
	July 2013	July 2012	% CHG	June 2013	% CHG	2013	2012	% CHG	Total 2012
Short-Term Interest Rate									
Futures									
BAX	78,682	55,888	40.79%	112,982	-30.36%	92,437	88,042	4.99%	82,542
ONX	0	0	N/A	0	N/A	0	0	N/A	0
OIS	0	0	N/A	0	N/A	0	1	-100%	0
Total	78,682	55,888	40.79%	112,982	-30.36%	92,437	88,043	4.99%	82,543
Short-Term Interest Rate Options - OBX									
	1,882	4,416	-57.38%	3,258	-42.23%	2,292	2,111	8.57%	1,964
Bond Futures									
CGZ	293	154	90.26%	255	14.9%	422	298	41.61%	285
CGF	806	312	158.33%	1,265	-36.29%	1,170	664	76.21%	611
CGB	36,639	27,265	34.38%	60,186	-39.12%	54,717	39,075	40.03%	39,628
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	37,739	27,733	36.08%	61,706	-38.84%	56,310	40,038	40.64%	40,526
Bond Options - OGB									
	0	0	N/A	0	N/A	12	18	-33.33%	18
Index Futures									
SXF	9,053	9,878	-8.35%	28,990	-68.77%	15,443	15,016	2.84%	15,246
SXM	350	810	-56.79%	558	-37.28%	407	540	-24.63%	528
SCF	3	2	50%	5	-40%	2	1	100%	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
Total	9,406	10,691	-12.02%	29,554	-68.17%	15,853	15,558	1.9%	15,776
Index Options - SXO									
	1,849	1,369	35.06%	1,879	-1.6%	1,930	477	304.61%	1,253
ETF Options									
	5,630	28,545	-80.28%	13,083	-56.97%	13,333	19,282	-30.85%	17,550
Equity Options									
	93,437	101,149	-7.62%	80,602	15.92%	87,868	99,556	-11.74%	96,219
Currency Options - USX									
	12	15	-20%	26	-53.85%	32	21	52.38%	20
Total Futures	125,828	94,312	33.42%	204,243	-38.39%	164,601	143,639	14.59%	138,846
Total Options	102,812	135,495	-24.12%	98,850	4.01%	105,470	121,693	-13.33%	117,159
Grand Total	228,641	229,808	-0.51%	303,094	-24.56%	270,071	265,333	1.79%	256,006

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

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