



Statistics

August 2013

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

| | Monthly Volume | | | | | Year-to-Date Volume | | | | Month End Open Interest | | | | | Transactions | |
|---|------------------|------------------|----------------|------------------|----------------|---------------------|-------------------|----------------|-------------------|-------------------------|------------------|----------------|------------------|---------------|----------------|------------------|
| | August 2013 | August 2012 | % CHG | July 2013 | % CHG | 2013 | 2012 | % CHG | Total 2012 | August 2013 | August 2012 | % CHG | July 2013 | % CHG | August 2013 | YTD 2013 |
| Short-Term Interest Rate Futures | | | | | | | | | | | | | | | | |
| BAX | 1,381,327 | 1,667,074 | -17.14% | 1,731,007 | -20.2% | 14,969,618 | 14,609,261 | 2.47% | 20,718,268 | 661,065 | 531,358 | 24.41% | 612,781 | 7.88% | 49,630 | 568,767 |
| 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 | 1,381,327 | 1,667,074 | -17.14% | 1,731,007 | -20.2% | 14,969,618 | 14,609,411 | 2.47% | 20,718,418 | 661,065 | 531,358 | 24.41% | 612,781 | 7.88% | 49,630 | 568,767 |
| Short-Term Interest Rate Options - OBX | 73,252 | 65,676 | 11.54% | 41,425 | 76.83% | 410,288 | 376,105 | 9.09% | 493,047 | 173,022 | 160,889 | 7.54% | 158,495 | 9.17% | 140 | 923 |
| Bond Futures | | | | | | | | | | | | | | | | |
| CGZ | 5,411 | 6,981 | -22.49% | 6,462 | -16.26% | 67,470 | 50,900 | 32.55% | 71,699 | 2,474 | 667 | 270.92% | 1,320 | 87.42% | 139 | 1,724 |
| CGF | 25,427 | 14,461 | 75.83% | 17,750 | 43.25% | 197,470 | 112,169 | 76.05% | 153,598 | 5,815 | 6,160 | -5.6% | 5,775 | 0.69% | 475 | 5,081 |
| CGB | 1,397,831 | 1,072,744 | 30.3% | 806,063 | 73.42% | 9,441,327 | 6,816,815 | 38.5% | 9,946,872 | 266,317 | 191,627 | 38.98% | 284,495 | -6.39% | 354,942 | 2,828,155 |
| LGB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 | 0 | 0 | N/A | 0 | N/A | 0 | 0 |
| Total | 1,428,669 | 1,094,186 | 30.57% | 830,275 | 72.07% | 9,706,267 | 6,979,884 | 39.06% | 10,172,169 | 274,606 | 198,454 | 38.37% | 291,590 | -5.83% | 355,556 | 2,834,960 |
| Bond Options - OGB | 851 | 1,190 | -28.49% | 0 | N/A | 2,636 | 3,846 | -31.46% | 4,767 | 851 | 1,190 | -28.49% | 881 | -3.41% | 1 | 5 |
| Index Futures | | | | | | | | | | | | | | | | |
| SXF | 217,943 | 200,935 | 8.46% | 199,166 | 9.43% | 2,488,179 | 2,408,353 | 3.32% | 3,826,895 | 148,732 | 151,111 | -1.57% | 147,719 | 0.69% | 173,062 | 1,448,238 |
| SXM | 8,910 | 18,250 | -51.18% | 7,703 | 15.67% | 68,865 | 97,649 | -29.48% | 132,549 | 902 | 4,705 | -80.83% | 1,027 | -12.17% | 3,763 | 22,302 |
| SCF | 0 | 100 | -100% | 80 | -100% | 346 | 326 | 6.14% | 539 | 0 | 0 | N/A | 0 | N/A | 0 | 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 | 226,853 | 219,285 | 3.45% | 206,949 | 9.62% | 2,557,390 | 2,506,328 | 2.04% | 3,959,983 | 149,634 | 155,816 | -3.97% | 148,746 | 0.6% | 176,825 | 1,470,588 |
| Index Options - SXO | 20,862 | 28,147 | -25.88% | 40,687 | -48.73% | 304,589 | 98,350 | 209.7% | 314,631 | 125,632 | 142,705 | -11.96% | 122,619 | 2.46% | 160 | 2,313 |
| ETF Options | 120,880 | 227,576 | -46.88% | 123,876 | -2.42% | 2,080,873 | 3,062,101 | -32.04% | 4,405,147 | 477,351 | 814,536 | -41.4% | 449,198 | 6.27% | 2,186 | 19,559 |
| Equity Options | 1,802,116 | 2,058,173 | -12.44% | 2,055,615 | -12.33% | 14,718,848 | 16,692,987 | -11.83% | 24,151,035 | 2,892,802 | 2,914,035 | -0.73% | 2,796,661 | 3.44% | 67,931 | 569,815 |
| Currency Options - USX | 116 | 269 | -56.88% | 274 | -57.66% | 4,949 | 3,422 | 44.62% | 5,235 | 530 | 577 | -8.15% | 565 | -6.2% | 16 | 252 |
| Total Futures | 3,036,849 | 2,980,545 | 1.89% | 2,768,231 | 9.7% | 27,233,275 | 24,095,623 | 13.02% | 34,850,570 | 1,085,305 | 885,628 | 22.55% | 1,053,117 | 3.06% | 582,011 | 4,874,315 |
| Total Options | 2,018,077 | 2,381,031 | -15.24% | 2,261,877 | -10.78% | 17,522,183 | 20,269,928 | -13.56% | 29,406,979 | 3,670,188 | 4,034,268 | -9.03% | 3,528,419 | 4.02% | 70,434 | 592,867 |
| Grand Total | 5,054,926 | 5,361,576 | -5.72% | 5,030,108 | 0.49% | 44,755,458 | 44,365,551 | 0.88% | 64,257,549 | 4,755,493 | 4,919,896 | -3.34% | 4,581,536 | 3.8% | 652,445 | 5,467,182 |

| | Average Daily Volume | | | | | Year-to-Date Volume | | | |
|---|----------------------|----------------|----------------|----------------|----------------|---------------------|----------------|----------------|----------------|
| | August 2013 | August 2012 | % CHG | July 2013 | % CHG | 2013 | 2012 | % CHG | Total 2012 |
| Short-Term Interest Rate | | | | | | | | | |
| Futures | | | | | | | | | |
| BAX | 65,777 | 75,776 | -13.2% | 78,682 | -16.4% | 89,104 | 86,445 | 3.08% | 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 | 65,777 | 75,776 | -13.2% | 78,682 | -16.4% | 89,104 | 86,446 | 3.08% | 82,543 |
| Short-Term Interest Rate Options - OBX | | | | | | | | | |
| | 3,488 | 2,985 | 16.85% | 1,882 | 85.34% | 2,442 | 2,225 | 9.75% | 1,964 |
| Bond Futures | | | | | | | | | |
| CGZ | 257 | 317 | -18.93% | 293 | -12.29% | 401 | 301 | 33.22% | 285 |
| CGF | 1,210 | 657 | 84.17% | 806 | 50.12% | 1,175 | 663 | 77.23% | 611 |
| CGB | 66,563 | 48,761 | 36.51% | 36,639 | 81.67% | 56,198 | 40,336 | 39.33% | 39,628 |
| LGB | 0 | 0 | N/A | 0 | N/A | 0 | 0 | N/A | 0 |
| Total | 68,031 | 49,735 | 36.79% | 37,739 | 80.27% | 57,775 | 41,301 | 39.89% | 40,526 |
| Bond Options - OGB | | | | | | | | | |
| | 40 | 54 | -25.93% | 0 | N/A | 15 | 22 | -31.82% | 18 |
| Index Futures | | | | | | | | | |
| SXF | 10,378 | 9,133 | 13.63% | 9,053 | 14.64% | 14,810 | 14,250 | 3.93% | 15,246 |
| SXM | 424 | 829 | -48.85% | 350 | 21.14% | 409 | 577 | -29.12% | 528 |
| SCF | 0 | 4 | -100% | 3 | -100% | 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 | 10,802 | 9,967 | 8.38% | 9,406 | 14.84% | 15,222 | 14,830 | 2.64% | 15,776 |
| Index Options - SXO | | | | | | | | | |
| | 993 | 1,279 | -22.36% | 1,849 | -46.3% | 1,813 | 581 | 212.05% | 1,253 |
| ETF Options | | | | | | | | | |
| | 5,756 | 10,344 | -44.35% | 5,630 | 2.24% | 12,386 | 18,118 | -31.64% | 17,550 |
| Equity Options | | | | | | | | | |
| | 85,815 | 93,553 | -8.27% | 93,437 | -8.16% | 87,612 | 98,775 | -11.3% | 96,219 |
| Currency Options - USX | | | | | | | | | |
| | 5 | 12 | -58.33% | 12 | -58.33% | 29 | 20 | 45% | 20 |
| Total Futures | 144,611 | 135,479 | 6.74% | 125,828 | 14.93% | 162,102 | 142,577 | 13.69% | 138,846 |
| Total Options | 96,098 | 108,228 | -11.21% | 102,812 | -6.53% | 104,298 | 119,940 | -13.04% | 117,159 |
| Grand Total | 240,710 | 243,708 | -1.23% | 228,641 | 5.28% | 266,401 | 262,518 | 1.48% | 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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