



# Statistics

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**Oct. 2013**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	October 2013	October 2012	% CHG	September 2013	% CHG	2013	2012	% CHG	Total 2012	October 2013	October 2012	% CHG	September 2013	% CHG	October 2013	YTD 2013
<b>Short-Term Interest Rate</b>																
<b>Futures</b>																
BAX	1,937,222	1,940,359	-0.16%	2,340,358	-17.23%	19,247,198	18,144,690	6.08%	20,718,268	752,878	505,972	48.8%	714,036	5.44%	66,152	706,260
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	0
OIS	0	0	N/A	0	N/A	0	150	-100%	150	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>1,937,222</b>	<b>1,940,359</b>	<b>-0.16%</b>	<b>2,340,358</b>	<b>-17.23%</b>	<b>19,247,198</b>	<b>18,144,840</b>	<b>6.08%</b>	<b>20,718,418</b>	<b>752,878</b>	<b>505,972</b>	<b>48.8%</b>	<b>714,036</b>	<b>5.44%</b>	<b>66,152</b>	<b>706,260</b>
<b>Short-Term Interest Rate</b>																
<b>Options - OBX</b>	<b>26,248</b>	<b>47,367</b>	<b>-44.59%</b>	<b>63,054</b>	<b>-58.37%</b>	<b>499,590</b>	<b>464,172</b>	<b>7.63%</b>	<b>493,047</b>	<b>163,979</b>	<b>132,790</b>	<b>23.49%</b>	<b>151,054</b>	<b>8.56%</b>	<b>59</b>	<b>1,094</b>
<b>Bond Futures</b>																
CGZ	3,076	5,001	-38.49%	3,652	-15.77%	74,198	61,607	20.44%	71,699	1,189	1,001	18.78%	1,266	-6.08%	62	1,882
CGF	19,709	10,060	95.92%	17,727	11.18%	234,906	132,948	76.69%	153,598	5,257	3,144	67.21%	5,501	-4.44%	519	6,061
CGB	970,106	650,836	49.06%	885,081	9.61%	11,296,514	8,090,305	39.63%	9,946,872	268,524	215,354	24.69%	257,350	4.34%	374,065	3,553,040
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	0
<b>Total</b>	<b>992,891</b>	<b>665,897</b>	<b>49.11%</b>	<b>906,460</b>	<b>9.54%</b>	<b>11,605,618</b>	<b>8,284,860</b>	<b>40.08%</b>	<b>10,172,169</b>	<b>274,970</b>	<b>219,499</b>	<b>25.27%</b>	<b>264,117</b>	<b>4.11%</b>	<b>374,646</b>	<b>3,560,983</b>
<b>Bond Options - OGB</b>	<b>479</b>	<b>8</b>	<b>5,887.5%</b>	<b>119</b>	<b>302.52%</b>	<b>3,234</b>	<b>3,854</b>	<b>-16.09%</b>	<b>4,767</b>	<b>1,449</b>	<b>1,198</b>	<b>20.95%</b>	<b>970</b>	<b>49.38%</b>	<b>3</b>	<b>9</b>
<b>Index Futures</b>																
SXF	243,418	208,506	16.74%	513,952	-52.64%	3,245,549	3,124,147	3.89%	3,826,895	142,193	147,188	-3.39%	140,193	1.43%	189,953	1,833,663
SXM	7,361	10,655	-30.92%	7,086	3.88%	83,312	119,901	-30.52%	132,549	2,133	1,821	17.13%	1,055	102.18%	2,667	27,353
SCF	11	15	-26.67%	40	-72.5%	397	447	-11.19%	539	1	3	-66.67%	20	-95%	3	55
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	0
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	0
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	0
SXY	0	0	N/A	0	N/A	0	0	N/A	0	0	N/A	0	N/A	0	0	0
<b>Total</b>	<b>250,790</b>	<b>219,176</b>	<b>14.42%</b>	<b>521,078</b>	<b>-51.87%</b>	<b>3,329,258</b>	<b>3,244,495</b>	<b>2.61%</b>	<b>3,959,983</b>	<b>144,327</b>	<b>149,012</b>	<b>-3.14%</b>	<b>141,268</b>	<b>2.17%</b>	<b>192,623</b>	<b>1,861,071</b>
<b>Index Options - SXO</b>	<b>50,150</b>	<b>41,566</b>	<b>20.65%</b>	<b>42,601</b>	<b>17.72%</b>	<b>397,340</b>	<b>189,458</b>	<b>109.73%</b>	<b>314,631</b>	<b>126,877</b>	<b>140,402</b>	<b>-9.63%</b>	<b>111,683</b>	<b>13.61%</b>	<b>270</b>	<b>2,780</b>
<b>ETF Options</b>	<b>139,400</b>	<b>175,543</b>	<b>-20.59%</b>	<b>360,767</b>	<b>-61.36%</b>	<b>2,581,040</b>	<b>3,559,754</b>	<b>-27.49%</b>	<b>4,405,147</b>	<b>408,929</b>	<b>751,512</b>	<b>-45.59%</b>	<b>361,110</b>	<b>13.24%</b>	<b>2,391</b>	<b>24,268</b>
<b>Equity Options</b>	<b>1,973,335</b>	<b>2,066,288</b>	<b>-4.5%</b>	<b>1,433,367</b>	<b>37.67%</b>	<b>18,125,550</b>	<b>20,678,726</b>	<b>-12.35%</b>	<b>24,151,035</b>	<b>2,636,454</b>	<b>2,712,433</b>	<b>-2.8%</b>	<b>2,792,422</b>	<b>-5.59%</b>	<b>70,265</b>	<b>697,706</b>
<b>Currency Options - USX</b>	<b>505</b>	<b>323</b>	<b>56.35%</b>	<b>982</b>	<b>-48.57%</b>	<b>6,436</b>	<b>3,986</b>	<b>61.47%</b>	<b>5,235</b>	<b>844</b>	<b>715</b>	<b>18.04%</b>	<b>759</b>	<b>11.2%</b>	<b>33</b>	<b>329</b>
Total Futures	3,180,903	2,825,432	12.58%	3,767,896	-15.58%	34,182,074	29,674,195	15.19%	34,850,570	1,172,175	874,483	34.04%	1,119,421	4.71%	633,421	6,128,314
Total Options	2,190,117	2,331,095	-6.05%	1,900,890	15.22%	21,613,190	24,933,067	-13.32%	29,406,979	3,338,532	3,739,080	-10.71%	3,417,998	-2.33%	73,021	726,186
<b>Grand Total</b>	<b>5,371,020</b>	<b>5,156,527</b>	<b>4.16%</b>	<b>5,668,786</b>	<b>-5.25%</b>	<b>55,795,264</b>	<b>54,607,262</b>	<b>2.18%</b>	<b>64,257,549</b>	<b>4,510,707</b>	<b>4,613,563</b>	<b>-2.23%</b>	<b>4,537,419</b>	<b>-0.59%</b>	<b>706,442</b>	<b>6,854,500</b>

	Average Daily Volume					Year-to-Date Volume			
	October 2013	October 2012	% CHG	September 2013	% CHG	2013	2012	% CHG	Total 2012
<b>Short-Term Interest Rate</b>									
<b>Futures</b>									
BAX	88,055	88,198	-0.16%	117,017	-24.75%	91,653	86,403	6.08%	82,542
ONX	0	0	N/A	0	N/A	0	0	N/A	0
OIS	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>88,055</b>	<b>88,198</b>	<b>-0.16%</b>	<b>117,017</b>	<b>-24.75%</b>	<b>91,653</b>	<b>86,404</b>	<b>6.08%</b>	<b>82,543</b>
<b>Short-Term Interest Rate Options - OBX</b>									
	<b>1,193</b>	<b>2,153</b>	<b>-44.59%</b>	<b>3,152</b>	<b>-62.15%</b>	<b>2,379</b>	<b>2,210</b>	<b>7.65%</b>	<b>1,964</b>
<b>Bond Futures</b>									
CGZ	139	227	-38.77%	182	-23.63%	353	293	20.48%	285
CGF	895	457	95.84%	886	1.02%	1,118	633	76.62%	611
CGB	44,095	29,583	49.06%	44,254	-0.36%	53,792	38,525	39.63%	39,628
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>45,131</b>	<b>30,268</b>	<b>49.11%</b>	<b>45,323</b>	<b>-0.42%</b>	<b>55,264</b>	<b>39,451</b>	<b>40.08%</b>	<b>40,526</b>
<b>Bond Options - OGB</b>									
	<b>21</b>	<b>0</b>	<b>N/A</b>	<b>5</b>	<b>320%</b>	<b>15</b>	<b>18</b>	<b>-16.67%</b>	<b>18</b>
<b>Index Futures</b>									
SXF	11,064	9,477	16.75%	25,697	-56.94%	15,454	14,876	3.89%	15,246
SXM	334	484	-30.99%	354	-5.65%	396	570	-30.53%	528
SCF	0	0	N/A	2	-100%	1	2	-50%	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>11,399</b>	<b>9,962</b>	<b>14.43%</b>	<b>26,053</b>	<b>-56.25%</b>	<b>15,853</b>	<b>15,449</b>	<b>2.62%</b>	<b>15,776</b>
<b>Index Options - SXO</b>									
	<b>2,279</b>	<b>1,889</b>	<b>20.65%</b>	<b>2,130</b>	<b>7%</b>	<b>1,892</b>	<b>902</b>	<b>109.76%</b>	<b>1,253</b>
<b>ETF Options</b>									
	<b>6,336</b>	<b>7,979</b>	<b>-20.59%</b>	<b>18,038</b>	<b>-64.87%</b>	<b>12,290</b>	<b>16,951</b>	<b>-27.5%</b>	<b>17,550</b>
<b>Equity Options</b>									
	<b>89,697</b>	<b>93,922</b>	<b>-4.5%</b>	<b>71,668</b>	<b>25.16%</b>	<b>86,312</b>	<b>98,470</b>	<b>-12.35%</b>	<b>96,219</b>
<b>Currency Options - USX</b>									
	<b>22</b>	<b>14</b>	<b>57.14%</b>	<b>49</b>	<b>-55.1%</b>	<b>30</b>	<b>18</b>	<b>66.67%</b>	<b>20</b>
Total Futures	144,586	128,428	12.58%	188,394	-23.25%	162,771	141,305	15.19%	138,846
Total Options	99,550	105,958	-6.05%	95,044	4.74%	102,919	118,728	-13.32%	117,159
<b>Grand Total</b>	<b>244,137</b>	<b>234,387</b>	<b>4.16%</b>	<b>283,439</b>	<b>-13.87%</b>	<b>265,691</b>	<b>260,034</b>	<b>2.18%</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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