



Statistics

May 2014

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	May 2014	May 2013	% CHG	April 2014	% CHG	2014	2013	% CHG	Total 2013	May 2014	May 2013	% CHG	April 2014	% CHG	May 2014	YTD 2014
Short-Term Interest Rate Futures																
BAX	1,458,897	2,495,245	-41.53%	1,676,405	-12.98%	9,801,615	9,597,634	2.13%	22,578,143	784,514	692,642	13.26%	740,602	5.93%	39,265	278,813
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	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,458,897	2,495,245	-41.53%	1,676,405	-12.98%	9,801,615	9,597,634	2.13%	22,578,143	784,514	692,642	13.26%	740,602	5.93%	39,265	278,813
Short-Term Interest Rate Options - OBX	19,581	60,715	-67.75%	55,578	-64.77%	269,925	230,433	17.14%	588,279	184,799	144,920	27.52%	174,513	5.89%	75	590
Bond Futures																
CGZ	3,219	11,043	-70.85%	814	295.46%	8,889	50,493	-82.4%	79,349	1,058	1,610	-34.29%	827	27.93%	29	138
CGF	47,986	42,806	12.63%	17,820	169.28%	127,769	128,983	-0.94%	276,610	10,008	6,586	51.96%	8,022	24.76%	734	3,205
CGB	1,881,263	2,199,389	-14.46%	896,923	109.75%	6,312,963	6,033,709	4.63%	13,824,451	325,444	329,595	-1.26%	323,687	0.54%	438,483	1,989,332
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,932,468	2,253,038	-14.23%	915,557	111.07%	6,449,621	6,213,185	3.81%	14,180,410	336,510	337,791	-0.38%	332,536	1.2%	439,246	1,992,675
Bond Options - OGB	1,660	881	88.42%	0	N/A	3,095	1,785	73.39%	4,669	1,660	881	88.42%	1,435	15.68%	2	3
Index Futures																
SXF	246,459	234,838	4.95%	252,286	-2.31%	1,533,933	1,491,262	2.86%	3,994,992	141,692	152,857	-7.3%	143,522	-1.28%	201,341	986,927
SXM	6,205	9,561	-35.1%	6,402	-3.08%	38,717	41,088	-5.77%	100,194	1,505	1,158	29.97%	1,363	10.42%	2,163	14,047
SCF	42	72	-41.67%	10	320%	390	156	150%	406	12	0	N/A	2	500%	8	47
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	252,706	244,471	3.37%	258,698	-2.32%	1,573,040	1,532,506	2.65%	4,095,592	143,209	154,015	-7.02%	144,887	-1.16%	203,512	1,001,021
Index Options - SXO	27,209	27,658	-1.62%	49,956	-45.53%	230,395	205,442	12.15%	511,384	118,043	114,988	2.66%	105,837	11.53%	162	1,191
ETF Options	226,242	188,384	20.1%	212,372	6.53%	992,331	1,574,443	-36.97%	2,905,949	451,099	558,278	-19.2%	380,835	18.45%	2,085	14,687
Equity Options	1,447,988	2,062,074	-29.78%	1,775,755	-18.46%	8,557,160	9,249,075	-7.48%	21,335,465	2,588,513	2,887,360	-10.35%	2,494,459	3.77%	57,122	338,733
Currency Options - USX	97	372	-73.93%	64	51.56%	1,064	4,033	-73.62%	6,931	701	738	-5.01%	701	0%	14	128
Total Futures	3,644,071	4,992,754	-27.01%	2,850,660	27.83%	17,824,276	17,343,325	2.77%	40,854,145	1,264,233	1,184,448	6.74%	1,218,025	3.79%	682,023	3,272,509
Total Options	1,722,777	2,340,084	-26.38%	2,093,725	-17.72%	10,053,970	11,265,211	-10.75%	25,352,677	3,344,815	3,707,165	-9.77%	3,157,780	5.92%	59,460	355,332
Grand Total	5,366,848	7,332,838	-26.81%	4,944,385	8.54%	27,878,246	28,608,536	-2.55%	66,206,822	4,609,048	4,891,613	-5.78%	4,375,805	5.33%	741,483	3,627,841

	Average Daily Volume					Year-to-Date Volume			
	May 2014	May 2013	% CHG	April 2014	% CHG	2014	2013	% CHG	Total 2013
Short-Term Interest Rate Futures									
BAX	69,471	113,420	-38.75%	79,828	-12.97%	94,246	91,406	3.11%	90,312
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
Total	69,471	113,420	-38.75%	79,828	-12.97%	94,246	91,406	3.11%	90,312
Short-Term Interest Rate Options - OBX	932	2,759	-66.22%	2,646	-64.78%	2,595	2,194	18.28%	2,353
Bond Futures									
CGZ	153	501	-69.46%	38	302.63%	85	480	-82.29%	317
CGF	2,285	1,936	18.03%	848	169.46%	1,228	1,228	0%	1,106
CGB	89,583	99,972	-10.39%	42,710	109.75%	60,701	57,463	5.64%	55,297
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	92,022	102,410	-10.14%	43,597	111.07%	62,015	59,173	4.8%	56,721
Bond Options - OGB	79	40	97.5%	0	N/A	29	17	70.59%	18
Index Futures									
SXF	11,736	10,674	9.95%	12,013	-2.31%	14,749	14,202	3.85%	15,916
SXM	295	434	-32.03%	304	-2.96%	372	391	-4.86%	399
SCF	2	3	-33.33%	0	N/A	3	1	200%	1
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	12,033	11,112	8.29%	12,318	-2.31%	15,125	14,595	3.63%	16,317
Index Options - SXO	1,295	1,257	3.02%	2,378	-45.54%	2,215	1,956	13.24%	2,037
ETF Options	10,773	8,562	25.82%	10,112	6.54%	9,541	14,994	-36.37%	11,577
Equity Options	68,951	93,730	-26.44%	84,559	-18.46%	82,280	88,086	-6.59%	85,001
Currency Options - USX	4	16	-75%	3	33.33%	10	38	-73.68%	27
Total Futures	173,527	226,943	-23.54%	135,745	27.83%	171,387	165,174	3.76%	162,765
Total Options	82,037	106,367	-22.87%	99,701	-17.72%	96,672	107,287	-9.89%	101,006
Grand Total	255,564	333,310	-23.33%	235,446	8.55%	268,060	272,462	-1.62%	263,772

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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