



Statistics

August 2014

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	August 2014	August 2013	% CHG	July 2014	% CHG	2014	2013	% CHG	Total 2013	August 2014	August 2013	% CHG	July 2014	% CHG	August 2014	YTD 2014
Short-Term Interest Rate Futures																
BAX	1,651,459	1,381,327	19.56%	1,861,163	-11.27%	15,580,954	14,969,618	4.08%	22,578,143	694,861	661,065	5.11%	740,508	-6.16%	62,226	459,785
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	1,651,459	1,381,327	19.56%	1,861,163	-11.27%	15,580,954	14,969,618	4.08%	22,578,143	694,861	661,065	5.11%	740,508	-6.16%	62,226	459,785
Short-Term Interest Rate Options - OBX	11,527	73,252	-84.26%	11,835	-2.6%	308,901	410,288	-24.71%	588,279	126,920	173,022	-26.65%	121,988	4.04%	43	736
Bond Futures																
CGZ	2,093	5,411	-61.32%	76	2,653.95%	11,193	67,470	-83.41%	79,349	936	2,474	-62.17%	952	-1.68%	33	178
CGF	34,733	25,427	36.6%	13,257	162%	189,290	197,470	-4.14%	276,610	8,129	5,815	39.79%	7,689	5.72%	795	4,924
CGB	1,689,179	1,397,831	20.84%	930,449	81.55%	10,016,476	9,441,327	6.09%	13,824,451	350,968	266,317	31.79%	339,528	3.37%	385,270	3,162,648
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,726,005	1,428,669	20.81%	943,782	82.88%	10,216,959	9,706,267	5.26%	14,180,410	360,033	274,606	31.11%	348,169	3.41%	386,098	3,167,750
Bond Options - OGB	1,253	851	47.24%	0	N/A	4,348	2,636	64.95%	4,669	1,253	851	47.24%	1,660	-24.52%	1	4
Index Futures																
SXF	222,921	217,943	2.28%	236,494	-5.74%	2,525,743	2,488,179	1.51%	3,994,992	151,191	148,732	1.65%	150,807	0.26%	179,106	1,567,502
SXM	5,832	8,910	-34.55%	5,825	0.12%	56,790	68,865	-17.53%	100,194	2,125	902	135.59%	907	134.29%	1,610	19,269
SCF	14	0	N/A	2	600%	410	346	18.5%	406	2	0	N/A	4	-50%	7	58
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
EMF	378	0	N/A	196	92.86%	797	0	N/A	0	56	0	N/A	44	27.27%	116	200
Total	229,145	226,853	1.01%	242,517	-5.51%	2,583,740	2,557,390	1.03%	4,095,592	153,374	149,634	2.5%	151,762	1.06%	180,839	1,587,029
Index Options - SXO	21,072	20,862	1.01%	20,198	4.33%	295,508	304,589	-2.98%	511,384	106,791	125,632	-15%	105,231	1.48%	113	1,611
ETF Options	191,822	120,880	58.69%	455,994	-57.93%	1,934,593	2,080,873	-7.03%	2,905,949	686,113	477,351	43.73%	689,792	-0.53%	2,290	22,066
Equity Options	1,439,278	1,802,116	-20.13%	1,837,465	-21.67%	13,436,468	14,718,848	-8.71%	21,335,465	2,854,911	2,892,339	-1.29%	2,844,103	0.38%	59,468	536,110
Currency Options - USX	48	116	-58.62%	49	-2.04%	1,445	4,949	-70.8%	6,931	447	530	-15.66%	423	5.67%	10	177
Total Futures	3,606,609	3,036,849	18.76%	3,047,462	18.35%	28,381,653	27,233,275	4.22%	40,854,145	1,208,268	1,085,305	11.33%	1,240,439	-2.59%	629,163	5,214,564
Total Options	1,665,000	2,018,077	-17.5%	2,325,541	-28.4%	15,981,263	17,522,183	-8.79%	25,352,677	3,776,435	3,669,725	2.91%	3,763,197	0.35%	61,925	560,704
Grand Total	5,271,609	5,054,926	4.29%	5,373,003	-1.89%	44,362,916	44,755,458	-0.88%	66,206,822	4,984,703	4,755,030	4.83%	5,003,636	-0.38%	691,088	5,775,268

	Average Daily Volume					Year-to-Date Volume			
	August 2014	August 2013	% CHG	July 2014	% CHG	2014	2013	% CHG	Total 2013
Short-Term Interest Rate Futures									
BAX	82,572	65,777	25.53%	84,598	-2.4%	93,299	89,104	4.71%	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	82,572	65,777	25.53%	84,598	-2.4%	93,299	89,104	4.71%	90,312
Short-Term Interest Rate Options - OBX	576	3,488	-83.49%	537	7.26%	1,849	2,442	-24.28%	2,353
Bond Futures									
CGZ	104	257	-59.53%	3	3,366.67%	67	401	-83.29%	317
CGF	1,736	1,210	43.47%	602	188.37%	1,133	1,175	-3.57%	1,106
CGB	84,458	66,563	26.88%	42,293	99.7%	59,978	56,198	6.73%	55,297
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	86,300	68,031	26.85%	42,899	101.17%	61,179	57,775	5.89%	56,721
Bond Options - OGB	62	40	55%	0	N/A	26	15	73.33%	18
Index Futures									
SXF	11,146	10,378	7.4%	10,749	3.69%	15,124	14,810	2.12%	15,916
SXM	291	424	-31.37%	264	10.23%	340	409	-16.87%	399
SCF	0	0	N/A	0	N/A	2	2	0%	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
EMF	18	0	N/A	8	125%	14	0	N/A	0
Total	11,457	10,802	6.06%	11,023	3.94%	15,471	15,222	1.64%	16,317
Index Options - SXO	1,053	993	6.04%	918	14.71%	1,769	1,813	-2.43%	2,037
ETF Options	9,591	5,756	66.63%	20,727	-53.73%	11,584	12,386	-6.48%	11,577
Equity Options	71,963	85,815	-16.14%	83,521	-13.84%	80,457	87,612	-8.17%	85,001
Currency Options - USX	2	5	-60%	2	0%	8	29	-72.41%	27
Total Futures	180,330	144,611	24.7%	138,521	30.18%	169,950	162,102	4.84%	162,765
Total Options	83,250	96,098	-13.37%	105,706	-21.24%	95,696	104,298	-8.25%	101,006
Grand Total	263,580	240,710	9.5%	244,227	7.92%	265,646	266,401	-0.28%	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
EMF: FTSE Emerging Markets Index Futures

Currency options

USX: Options on the US dollar

ETF options

Equity options

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