



Statistics

September 2014

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume			Month End Open Interest					Transactions		
	September 2014	September 2013	% CHG	August 2014	% CHG	2014	2013	Total 2013	September 2014	September 2013	% C HG	August 2014	% CHG	September 2014	YTD 2014	
Short-Term Interest Rate Futures																
BAX	2,611,626	2,340,358	11.59%	1,651,459	58.14%	18,192,580	17,309,976	5.1%	22,578,143	725,486	714,036	1.6%	694,861	4.41%	84,252	544,037
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	2,611,626	2,340,358	11.59%	1,651,459	58.14%	18,192,580	17,309,976	5.1%	22,578,143	725,486	714,036	1.6%	694,861	4.41%	84,252	544,037
Short-Term Interest Rate Options - OBX	25,717	63,054	-59.21%	11,527	123.1%	334,618	473,342	1.31%	588,279	105,538	151,054	1.13%	126,920	-16.85%	77	813
Bond Futures																
CGZ	718	3,652	-80.34%	2,093	-65.7%	11,911	71,122	1.25%	79,349	721	1,266	0.05%	936	-22.97%	21	199
CGF	15,146	17,727	-14.56%	34,733	-56.39%	204,436	215,197	-5%	276,610	12,956	5,501	0.52%	8,129	59.38%	544	5,468
CGB	967,899	885,081	9.36%	1,689,179	-42.7%	10,984,375	10,326,408	3.7%	13,824,451	334,192	257,350	0.86%	350,968	-4.78%	367,178	3,529,826
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	983,763	906,460	8.53%	1,726,005	-43%	11,200,722	10,612,727	1.54%	14,180,410	347,869	264,117	0.71%	360,033	-3.38%	367,743	3,535,493
Bond Options - OGB	0	119	-100%	1,253	-100%	4,348	2,755	0.82%	4,669	1,253	970	0.18%	1,253	0%	0	4
Index Futures																
SXF	615,784	513,952	19.81%	222,921	176.23%	3,141,527	3,002,131	0.64%	3,994,992	136,481	140,193	0.65%	151,191	-9.73%	282,611	1,850,113
SXM	8,586	7,086	21.17%	5,832	47.22%	65,376	75,951	0.92%	100,194	2,544	1,055	0.14%	2,125	19.72%	2,313	21,582
SCF	94	40	135%	14	571.43%	504	386	0.57%	406	22	20	10%	2	1,000%	36	94
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	541	0	N/A	378	43.12%	1,338	0	N/A	0	100	0	N/A	56	78.57%	112	312
Total	625,005	521,078	19.95%	229,145	172.76%	3,208,745	3,078,468	0.23%	4,095,592	139,147	141,268	1.5%	153,374	-9.28%	285,072	1,872,101
Index Options - SXO	20,911	42,601	-50.91%	21,072	-0.76%	316,419	347,190	0.86%	511,384	89,380	111,683	0.97%	106,791	-16.3%	222	1,833
ETF Options	403,298	360,767	11.79%	191,822	110.25%	2,337,891	2,441,640	0.25%	2,905,949	557,775	361,110	0.46%	686,113	-18.71%	3,080	25,146
Equity Options	1,484,235	1,433,367	3.55%	1,439,278	3.12%	14,920,703	16,152,215	0.62%	21,335,465	2,880,368	2,792,332	0.15%	2,854,911	0.89%	62,574	598,684
Currency Options - USX	257	982	-73.83%	48	435.42%	1,702	5,931	1.3%	6,931	337	759	5.6%	447	-24.61%	22	199
Total Futures	4,220,394	3,767,896	12.01%	1,606,609	17.02%	32,602,047	31,001,171	0.16%	40,854,145	1,212,502	1,119,421	0.32%	1,208,268	0.35%	737,067	5,951,631
Total Options	1,934,418	1,900,890	1.76%	1,665,000	16.18%	17,915,681	19,423,073	0.76%	25,352,677	3,634,651	3,417,908	0.34%	3,776,435	-3.75%	65,975	626,679
Grand Total	6,154,812	5,668,786	8.57%	1,271,609	16.75%	50,517,728	50,424,244	0.19%	66,206,822	4,847,153	4,537,329	0.83%	4,984,703	-2.76%	803,042	6,578,310

	Average Daily Volume					Year-to-Date Volume			
	September 2014	September 2013	% CHG	August 2014	% CHG	2014	2013	% CHG	Total 2013
Short-Term Interest Rate Futures									
BAX	124,363	117,017	6.28%	82,572	50.61%	96,769	92,074	5.1%	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	124,363	117,017	6.28%	82,572	50.61%	96,769	92,074	5.1%	90,312
Short-Term Interest Rate Options - OBX	1,224	3,152	-61.17%	576	112.5%	1,779	2,517	-29.32%	2,353
Bond Futures									
CGZ	34	182	-81.32%	104	-67.31%	63	378	-83.33%	317
CGF	721	886	-18.62%	1,736	-58.47%	1,087	1,144	-4.98%	1,106
CGB	46,090	44,254	4.15%	84,458	-45.43%	58,427	54,927	6.37%	55,297
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	46,845	45,323	3.36%	86,300	-45.72%	59,578	56,450	5.54%	56,721
Bond Options - OGB	0	5	-100%	62	-100%	23	14	64.29%	18
Index Futures									
SXF	29,323	25,697	14.11%	11,146	163.08%	16,710	15,968	4.65%	15,916
SXM	408	354	15.25%	291	40.21%	347	403	-13.9%	399
SCF	4	2	100%	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	25	0	N/A	18	38.89%	17	0	N/A	0
Total	29,762	26,053	14.24%	11,457	159.77%	17,067	16,374	4.23%	16,317
Index Options - SXO	995	2,130	-53.29%	1,053	-5.51%	1,683	1,846	-8.83%	2,037
ETF Options	19,204	18,038	6.46%	9,591	100.23%	12,435	12,987	-4.25%	11,577
Equity Options	70,677	71,668	-1.38%	71,963	-1.79%	79,365	85,916	-7.63%	85,001
Currency Options - USX	12	49	-75.51%	2	500%	9	31	-70.97%	27
Total Futures	200,971	188,394	6.68%	180,330	11.45%	173,415	164,899	5.16%	162,765
Total Options	92,115	95,044	-3.08%	83,250	10.65%	95,296	103,314	-7.76%	101,006
Grand Total	293,086	283,439	3.4%	263,580	11.19%	268,711	268,214	0.19%	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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