



Statistics

Nov.

2013

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	November 2013	November 2012	% CHG	October 2013	% CHG	2013	2012	% CHG	Total 2012	November 2013	November 2012	% CHG	October 2013	% CHG	November 2013	YTD 2013
Short-Term Interest Rate Futures																
BAX	1,608,895	1,181,581	36.17%	1,937,222	-16.95%	20,856,093	19,326,271	7.92%	20,718,268	779,235	508,423	53.27%	752,878	3.5%	47,661	753,921
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	1,608,895	1,181,581	36.17%	1,937,222	-16.95%	20,856,093	19,326,421	7.92%	20,718,418	779,235	508,423	53.27%	752,878	3.5%	47,661	753,921
Short-Term Interest Rate Options - OBX	33,233	16,753	98.37%	26,248	26.61%	532,823	480,925	10.79%	493,047	185,453	137,392	34.98%	163,979	13.1%	140	1,234
Bond Futures																
CGZ	2,594	4,193	-38.14%	3,076	-15.67%	76,792	65,800	16.71%	71,699	1,493	1,359	9.86%	1,189	25.57%	72	1,954
CGF	26,051	11,698	122.7%	19,709	32.18%	260,957	144,646	80.41%	153,598	7,412	2,929	153.06%	5,257	40.99%	390	6,451
CGB	1,573,379	1,246,041	26.27%	970,106	62.19%	12,869,893	9,336,346	37.85%	9,946,872	275,973	299,778	-7.94%	268,524	2.77%	388,038	3,941,078
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,602,024	1,261,932	26.95%	992,891	61.35%	13,207,642	9,546,792	38.35%	10,172,169	284,878	304,066	-6.31%	274,970	3.6%	388,500	3,949,483
Bond Options - OGB	1,435	910	57.69%	479	199.58%	4,669	4,764	-1.99%	4,767	1,435	910	57.69%	1,449	-0.97%	2	11
Index Futures																
SXF	199,696	221,853	-9.99%	243,418	-17.96%	3,445,245	3,346,000	2.97%	3,826,895	150,433	150,585	-0.1%	142,193	5.8%	154,522	1,988,185
SXM	6,765	7,359	-8.07%	7,361	-8.1%	90,077	127,260	-29.22%	132,549	2,726	2,371	14.97%	2,133	27.8%	2,172	29,525
SCF	9	60	-85%	11	-18.18%	406	507	-19.92%	539	0	8	-100%	1	-100%	7	62
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	206,470	229,272	-9.95%	250,790	-17.67%	3,535,728	3,473,767	1.78%	3,959,983	153,159	152,964	0.13%	144,327	6.12%	156,701	2,017,772
Index Options - SXO	23,531	45,524	-48.31%	50,150	-53.08%	420,871	234,982	79.11%	314,631	123,411	147,348	-16.25%	126,877	-2.73%	228	3,008
ETF Options	173,133	218,247	-20.67%	139,400	24.2%	2,754,173	3,778,001	-27.1%	4,405,147	473,830	770,259	-38.48%	408,929	15.87%	2,166	26,434
Equity Options	1,562,911	1,945,779	-19.68%	1,973,335	-20.8%	19,688,461	22,624,505	-12.98%	24,151,035	2,787,180	2,715,876	2.63%	2,636,454	5.72%	55,193	752,899
Currency Options - USX	251	325	-22.77%	505	-50.3%	6,687	4,311	55.12%	5,235	628	825	-23.88%	844	-25.59%	16	345
Total Futures	3,417,389	2,672,785	27.86%	3,180,903	7.44%	37,599,463	32,346,980	16.24%	34,850,570	1,217,272	965,453	26.08%	1,172,175	3.85%	592,862	6,721,176
Total Options	1,794,494	2,227,538	-19.44%	2,190,117	-18.06%	23,407,684	27,160,605	-13.82%	29,406,979	3,571,937	3,772,640	-5.32%	3,338,532	6.99%	57,745	783,931
Grand Total	5,211,883	4,900,323	6.36%	5,371,020	-2.96%	61,007,147	59,507,585	2.52%	64,257,549	4,789,209	4,738,093	1.08%	4,510,707	6.17%	650,607	7,505,107

	Average Daily Volume					Year-to-Date Volume			
	November 2013	November 2012	% CHG	October 2013	% CHG	2013	2012	% CHG	Total 2012
Short-Term Interest Rate									
Futures									
BAX	80,444	53,708	49.78%	88,055	-8.64%	90,678	83,302	8.86%	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
Total	80,444	53,708	49.78%	88,055	-8.64%	90,678	83,303	8.85%	82,543
Short-Term Interest Rate Options - OBX									
	1,661	761	118.27%	1,193	39.23%	2,316	2,072	11.78%	1,964
Bond Futures									
CGZ	129	190	-32.11%	139	-7.19%	333	283	17.67%	285
CGF	1,302	531	145.2%	895	45.48%	1,134	623	82.02%	611
CGB	78,668	56,638	38.9%	44,095	78.41%	55,956	40,242	39.05%	39,628
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	80,101	57,360	39.65%	45,131	77.49%	57,424	41,149	39.55%	40,526
Bond Options - OGB									
	71	41	73.17%	21	238.1%	20	20	0%	18
Index Futures									
SXF	9,509	10,084	-5.7%	11,064	-14.06%	14,914	14,422	3.41%	15,246
SXM	322	334	-3.59%	334	-3.59%	389	548	-29.02%	528
SCF	0	2	-100%	0	N/A	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
Total	9,831	10,421	-5.66%	11,399	-13.76%	15,306	14,973	2.22%	15,776
Index Options - SXO									
	1,120	2,069	-45.87%	2,279	-50.86%	1,821	1,012	79.94%	1,253
ETF Options									
	8,244	9,920	-16.9%	6,336	30.11%	11,922	16,284	-26.79%	17,550
Equity Options									
	74,424	88,444	-15.85%	89,697	-17.03%	85,231	97,519	-12.6%	96,219
Currency Options - USX									
	11	14	-21.43%	22	-50%	28	18	55.56%	20
Total Futures	162,732	121,490	33.95%	144,586	12.55%	162,768	139,426	16.74%	138,846
Total Options	85,452	101,251	-15.6%	99,550	-14.16%	101,331	117,071	-13.45%	117,159
Grand Total	248,184	222,741	11.42%	244,137	1.66%	264,100	256,498	2.96%	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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