



Statistics

November 2016

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	November 2016	November 2015	% CHG	October 2016	% CHG	2016	2015	% CHG	Total 2015	November 2016	November 2015	% CHG	October 2016	% CHG	November 2016	YTD 2016
Short-Term Interest Rate Futures																
BAX	2,423,332	1,435,135	68.86%	2,616,072	-7.37%	24,065,073	19,715,528	22.06%	21,746,698	928,172	689,180	34.68%	768,838	20.72%	139,797	1,536,155
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	2,423,332	1,435,135	68.86%	2,616,072	-7.37%	24,065,073	19,715,528	22.06%	21,746,698	928,172	689,180	34.68%	768,838	20.72%	139,797	1,536,155
Short-Term Interest Rate Options - OBX	73,640	35,456	107.69%	120,191	-38.73%	492,077	550,217	-10.57%	580,007	147,613	101,280	45.75%	102,160	44.49%	94	990
Bond Futures																
CGZ	0	0	N/A	0	N/A	0	2,840	-100%	2,840	0	0	N/A	0	N/A	0	0
CGF	23,317	18,291	27.48%	2,720	757.24%	92,254	172,739	-46.59%	176,269	3,858	4,852	-20.49%	2,237	72.46%	960	3,870
CGB	2,901,876	2,019,881	43.67%	1,438,900	101.67%	19,599,363	16,769,838	16.87%	17,913,516	435,534	383,744	13.5%	401,363	8.51%	816,758	7,166,715
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,925,193	2,038,172	43.52%	1,441,620	102.91%	19,691,617	16,945,417	16.21%	18,092,625	439,392	388,596	13.07%	403,600	8.87%	817,718	7,170,585
Bond Options - OGB	1,394	685	103.5%	0	N/A	4,371	3,677	18.87%	3,677	1,394	685	103.5%	364	282.97%	5	15
Index Futures																
SXF	367,725	270,141	36.12%	349,076	5.34%	5,279,825	4,601,992	14.73%	5,474,698	258,652	216,873	19.26%	249,159	3.81%	306,416	3,319,121
SXM	858	2,234	-61.59%	1,544	-44.43%	16,971	42,557	-60.12%	45,867	1,447	587	146.51%	1,205	20.08%	523	7,218
SCF	10	1	900%	2	400%	129	107	20.56%	115	2	0	N/A	2	0%	4	60
SXA	0	0	N/A	0	N/A	0	20	-100%	20	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	21	-100%	0	N/A	66	187	-64.71%	189	0	117	-100%	0	N/A	0	11
EMF	0	0	N/A	0	N/A	0	2,626	-100%	2,626	0	0	N/A	0	N/A	0	0
SXK	0	760	-100%	0	N/A	2,746	2,496	10.02%	3,950	0	2,356	-100%	0	N/A	0	204
SXU	0	1,000	-100%	10	-100%	1,034	1,629	-36.53%	1,629	10	1,625	-99.39%	10	0%	0	16
Total	368,593	274,157	34.45%	350,632	5.12%	5,300,771	4,651,614	13.96%	5,529,094	260,111	221,558	17.4%	250,376	3.89%	306,943	3,326,630
Index Options																
SXJ	2	1	100%	2	0%	4	201	-98.01%	202	0	1	-100%	2	-100%	1	2
SXO	31,258	57,933	-46.05%	70,836	-55.87%	667,179	488,167	36.67%	541,759	114,320	143,229	-20.18%	137,950	-17.13%	223	2,426
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	31,260	57,934	-46.04%	70,838	-55.87%	667,183	488,368	36.62%	541,961	114,320	143,230	-20.18%	137,952	-17.13%	224	2,428
ETF Options	1,263,312	618,191	104.36%	685,956	84.17%	10,031,302	7,182,296	39.67%	8,719,474	1,622,519	1,664,456	-2.52%	1,333,824	21.64%	5,362	46,312
Equity Options	2,311,320	1,937,682	19.28%	2,029,335	13.9%	23,512,402	19,650,965	19.65%	21,457,412	3,170,507	3,083,380	2.83%	2,953,328	7.35%	103,380	986,920
Currency Options - USX	372	135	175.56%	535	-30.47%	18,567	2,324	698.92%	2,491	2,040	339	501.77%	2,085	-2.16%	51	597
Total Futures	5,717,118	3,747,464	52.56%	4,408,324	29.69%	49,057,461	41,312,559	18.75%	45,368,417	1,627,675	1,299,334	25.27%	1,422,814	14.4%	1,264,458	12,033,370
Total Options	3,681,298	2,650,083	38.91%	2,906,855	26.64%	34,725,902	27,877,847	24.57%	31,305,022	5,058,393	4,993,370	1.3%	4,529,713	11.67%	109,116	1,037,262
Grand Total	9,398,416	6,397,547	46.91%	7,315,179	28.48%	83,783,363	69,190,406	21.09%	76,673,439	6,686,068	6,292,704	6.25%	5,952,527	12.32%	1,373,574	13,070,632

	Average Daily Volume					Year-to-Date Volume			
	November 2016	November 2015	% CHG	October 2016	% CHG	2016	2015	% CHG	Total 2015
Short-Term Interest Rate Futures									
BAX	115,396	71,756	60.82%	130,803	-11.78%	104,630	86,094	21.53%	86,986
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	115,396	71,756	60.82%	130,803	-11.78%	104,630	86,094	21.53%	86,986
Short-Term Interest Rate Options - OBX	3,506	1,772	97.86%	6,009	-41.65%	2,139	2,402	-10.95%	2,320
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	12	-100%	11
CGF	1,110	914	21.44%	136	716.18%	401	754	-46.82%	705
CGB	138,184	100,994	36.82%	71,945	92.07%	85,214	73,230	16.37%	71,654
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	139,294	101,908	36.69%	72,081	93.25%	85,615	73,997	15.7%	72,370
Bond Options - OGB	66	34	94.12%	0	N/A	19	16	18.75%	14
Index Futures									
SXF	16,714	12,863	29.94%	17,453	-4.23%	22,856	20,008	14.23%	21,811
SXM	39	106	-63.21%	77	-49.35%	73	185	-60.54%	182
SCF	0	0	N/A	0	N/A	0	0	N/A	0
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	1	-100%	0	N/A	0	0	N/A	0
EMF	0	0	N/A	0	N/A	0	11	-100%	10
SXK	0	36	-100%	0	N/A	11	29	-62.07%	37
SXU	0	47	-100%	0	N/A	4	19	-78.95%	15
Total	16,754	13,055	28.33%	17,531	-4.43%	22,947	20,224	13.46%	22,028
Index Options									
SXJ	0	0	N/A	0	N/A	0	2	-100%	1
SXO	1,420	2,758	-48.51%	3,541	-59.9%	2,888	2,122	36.1%	2,158
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	1,420	2,758	-48.51%	3,541	-59.9%	2,888	2,123	36.03%	2,159
ETF Options	57,423	29,437	95.07%	34,297	67.43%	43,425	31,227	39.06%	34,738
Equity Options	105,060	92,270	13.86%	101,466	3.54%	101,785	85,438	19.13%	85,487
Currency Options - USX	16	6	166.67%	26	-38.46%	80	10	700%	9
Total Futures	259,869	178,450	45.63%	220,416	17.9%	212,369	179,619	18.23%	180,750
Total Options	167,331	126,194	32.6%	145,342	15.13%	150,328	121,208	24.03%	124,721
Grand Total	427,200	304,645	40.23%	365,758	16.8%	362,698	300,827	20.57%	305,471

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
S XO: S&P/TSX 60 Index Options
EMF: FTSE Emerging Markets Index Futures
S XK: S&P/TSX Composite Index Banks (Industry Group) Futures
S XJ: S&P/TSX Composite Index Banks (Industry Group) Options
S XU: S&P/TSX Capped Utilities Index Futures
S XV: S&P/TSX Capped Utilities Index Options

Currency options

USX: Options on the US dollar

ETF options

Equity options

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