



Statistics

November 2017

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume				Year-to-Date Volume				Month End Open Interest					Transactions		
	November 2017	November 2016	% CHG	October 2017	% CHG	2017	2016	% CHG	Total 2016	November 2017	November 2016	% CHG	October 2017	% CHG	November 2017	YTD 2017
Short-Term Interest Rate Futures																
BAX	1,744,909	2,423,332	-28%	2,111,808	-17.37%	26,648,479	24,065,073	10.74%	26,316,537	774,382	928,172	-16.57%	817,863	-5.32%	123,800	1,731,156
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
OJS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	1,744,909	2,423,332	-28%	2,111,808	-17.37%	26,648,479	24,065,073	10.74%	26,316,537	774,382	928,172	-16.57%	817,863	-5.32%	123,800	1,731,156
Short-Term Interest Rate Options - OBX	36,393	73,640	-50.58%	84,789	-57.08%	737,097	492,077	49.79%	683,247	211,126	147,613	43.03%	208,097	1.46%	65	1,146
Bond Futures																
CGZ	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
CGF	24,931	23,317	6.92%	21,994	13.35%	331,888	92,254	259.76%	116,799	3,876	3,858	0.47%	4,211	-7.96%	775	12,934
CGB	2,686,642	2,901,876	-7.42%	1,266,627	112.11%	22,713,019	19,599,363	15.89%	20,968,281	541,658	435,534	24.37%	527,365	2.71%	598,759	7,532,980
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	2,711,573	2,925,193	-7.3%	1,288,621	110.42%	23,044,907	19,691,617	17.03%	21,085,080	545,534	439,392	24.16%	531,576	2.63%	599,534	7,545,914
Bond Options - OGB	1,570	1,394	12.63%	650	141.54%	10,862	4,371	148.5%	4,553	1,570	1,394	12.63%	3,241	-51.56%	1	18
Index Futures																
SXF	291,142	367,725	-20.83%	281,781	3.32%	5,184,969	5,279,825	-1.8%	6,090,257	271,264	258,652	4.88%	266,964	1.61%	235,585	3,036,285
SXM	6,612	858	670.63%	3,544	86.57%	86,644	16,971	410.54%	19,930	1,013	1,447	-29.99%	1,150	-11.91%	1,072	16,325
SCF	2	10	-80%	2	0%	164	129	27.13%	143	0	2	-100%	0	N/A	2	80
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	51	66	-22.73%	66	0	0	N/A	0	N/A	0	15
EMF	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXK	840	0	N/A	0	N/A	1,679	2,746	-38.86%	2,754	1,260	0	N/A	420	200%	2	16
SXU	0	0	N/A	0	N/A	0	1,034	-100%	1,034	0	10	-100%	0	N/A	0	0
Total	298,596	368,593	-18.99%	285,327	4.65%	5,273,507	5,300,771	-0.51%	6,114,184	273,537	260,111	5.16%	268,534	1.86%	236,661	3,052,721
Index Options																
SXJ	0	2	-100%	0	N/A	0	4	-100%	4	0	0	N/A	0	N/A	0	0
SXO	110	31,258	-99.65%	7,131	-98.46%	187,793	667,179	-71.85%	671,462	113,858	114,320	-0.4%	115,058	-1.04%	6	438
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
Total	110	31,260	-99.65%	7,131	-98.46%	187,793	667,183	-71.85%	671,466	113,858	114,320	-0.4%	115,058	-1.04%	6	438
ETF Options	839,902	1,263,312	-33.52%	683,100	22.95%	10,799,109	10,031,302	7.65%	11,724,768	1,639,841	1,622,519	1.07%	1,300,317	26.11%	4,058	39,532
Share Futures	184,850	0	N/A	116,813	58.24%	1,054,109	0	N/A	608	323,012	0	N/A	280,489	15.16%	5,640	24,116
Equity Options	2,535,330	2,311,320	9.69%	2,242,755	13.05%	21,033,150	23,512,402	-10.54%	25,302,965	3,260,483	3,170,507	2.84%	2,859,174	14.04%	128,434	1,000,838
Currency Options - USX	889	372	138.98%	381	133.33%	8,960	18,567	-51.74%	19,006	1,071	2,040	-47.5%	520	105.96%	21	454
Total Futures	4,939,928	5,717,118	-13.59%	3,802,569	29.91%	56,021,002	49,057,461	14.2%	53,516,409	1,916,465	1,627,675	17.74%	1,898,462	0.95%	965,635	12,353,907
Total Options	3,414,194	3,681,298	-7.26%	3,018,806	13.1%	32,776,971	34,725,902	-5.61%	38,406,005	5,227,949	5,058,393	3.35%	4,486,407	16.53%	132,585	1,042,426
Grand Total	8,354,122	9,398,416	-11.11%	6,821,375	22.47%	88,797,973	83,783,363	5.99%	91,922,414	7,144,414	6,686,068	6.86%	6,384,869	11.9%	1,098,220	13,396,333

	Average Daily Volume					Year-to-Date Volume			
	November 2017	November 2016	% CHG	October 2017	% CHG	2017	2016	% CHG	Total 2016
Short-Term Interest Rate									
Futures									
BAX	83,090	115,396	-28%	100,562	-17.37%	115,862	104,630	10.74%	105,266
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	83,090	115,396	-28%	100,562	-17.37%	115,862	104,630	10.74%	105,266
Short-Term Interest Rate Options - OBX	1,733	3,506	-50.57%	4,037	-57.07%	3,204	2,139	49.79%	2,732
Bond Futures									
CGZ	0	0	N/A	0	N/A	0	0	N/A	0
CGF	1,187	1,110	6.94%	1,047	13.37%	1,442	401	259.6%	467
CGB	127,935	138,184	-7.42%	60,315	112.11%	98,752	85,214	15.89%	83,873
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	129,122	139,294	-7.3%	61,362	110.43%	100,195	85,615	17.03%	84,340
Bond Options - OGB	74	66	12.12%	30	146.67%	47	19	147.37%	18
Index Futures									
SXF	13,233	16,714	-20.83%	13,418	-1.38%	22,445	22,856	-1.8%	24,263
SXM	300	39	669.23%	168	78.57%	375	73	413.7%	79
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	0	N/A	0	N/A	0	0	N/A	0
EMF	0	0	N/A	0	N/A	0	0	N/A	0
SXK	38	0	N/A	0	N/A	7	11	-36.36%	10
SXU	0	0	N/A	0	N/A	0	4	-100%	4
Total	13,572	16,754	-18.99%	13,587	-0.11%	22,829	22,947	-0.51%	24,359
Index Options									
SXJ	0	0	N/A	0	N/A	0	0	N/A	0
SXO	5	1,420	-99.65%	339	-98.53%	812	2,888	-71.88%	2,675
SXV	0	0	N/A	0	N/A	0	0	N/A	0
Total	5	1,420	-99.65%	339	-98.53%	812	2,888	-71.88%	2,675
ETF Options	38,177	57,423	-33.52%	32,528	17.37%	46,749	43,425	7.66%	46,712
Share Futures	8,402	0	N/A	5,562	51.06%	4,563	0	N/A	32
Equity Options	115,242	105,060	9.69%	106,797	7.91%	91,052	101,785	-10.55%	100,808
Currency Options - USX	40	16	150%	18	122.22%	38	80	-52.5%	75
Total Futures	224,542	259,869	-13.59%	181,074	24.01%	242,515	212,369	14.2%	213,212
Total Options	155,190	167,331	-7.26%	143,752	7.96%	141,891	150,328	-5.61%	153,011
Grand Total	379,732	427,200	-11.11%	324,827	16.9%	384,406	362,698	5.99%	366,224

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

Share Futures

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