



Statistics

November 2012

Interest Rate Derivatives

Index Derivatives

Equity Derivatives

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	November 2012	November 2011	% CHG	October 2012	% CHG	2012	2011	% CHG	Total 2011	November 2012	November 2011	% CHG	October 2012	% CHG	November 2012	YTD 2012
Short-Term Interest Rate Futures																
BAX	1,181,581	1,281,450	-7.79%	1,940,359	-39.11%	19,326,271	19,628,089	-1.54%	20,790,678	508,423	487,729	4.24%	505,972	0.48%	52,958	867,948
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
OIS	0	0	N/A	0	N/A	150	0	N/A	0	0	0	0	N/A	0	3	
Total	1,181,581	1,281,450	-7.79%	1,940,359	-39.11%	19,326,421	19,628,089	-1.54%	20,790,678	508,423	487,729	4.24%	505,972	0.48%	52,958	867,951
Short-Term Interest Rate Options - OBX	16,753	22,014	-23.9%	47,367	-64.63%	480,925	613,046	-21.55%	635,046	137,392	144,128	-4.67%	132,790	3.47%	32	989
Bond Futures																
CGZ	4,193	7,884	-46.82%	5,001	-16.16%	65,800	57,247	14.94%	59,650	1,359	4,806	-71.72%	1,001	35.76%	81	1,016
CGF	11,698	14,413	-18.84%	10,060	16.28%	144,646	87,311	65.67%	105,580	2,929	4,199	-30.25%	3,144	-6.84%	222	3,252
CGB	1,246,041	839,854	48.36%	650,836	91.45%	9,336,346	7,350,432	27.02%	7,782,924	299,778	186,412	60.82%	215,354	39.2%	255,075	2,983,024
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	1,261,932	862,151	46.37%	665,897	89.51%	9,546,792	7,494,990	27.38%	7,948,154	304,066	195,417	55.6%	219,499	38.53%	255,378	2,987,292
Bond Options - OGB	910	1,181	-22.95%	8	11,275%	4,764	8,775	-45.71%	8,775	910	1,181	-22.95%	1,198	-24.04%	2	9
Index Futures																
SXF	221,853	241,124	-7.99%	208,506	6.4%	3,346,000	3,734,442	-10.4%	4,226,332	150,585	139,349	8.06%	147,188	2.31%	165,613	1,847,420
SXM	7,359	8,508	-13.51%	10,655	-30.93%	127,260	91,266	39.44%	100,554	2,371	2,860	-17.1%	1,821	30.2%	3,002	53,439
SCF	60	50	20%	15	300%	507	192	164.06%	232	8	5	60%	3	166.67%	9	72
SXA	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
SXY	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
Total	229,272	249,682	-8.17%	219,176	4.61%	3,473,767	3,825,900	-9.2%	4,327,118	152,964	142,214	7.56%	149,012	2.65%	168,624	1,900,931
Index Options - SXO	45,524	5,371	747.59%	41,566	9.52%	234,982	88,357	165.95%	93,045	147,348	16,440	796.28%	140,402	4.95%	354	4,203
ETF Options	218,247	455,277	-52.06%	175,543	24.33%	3,778,001	3,629,656	4.09%	3,862,981	770,259	692,725	11.19%	751,512	2.5%	3,261	37,789
Equity Options	1,945,779	2,413,048	-19.36%	2,066,288	-5.83%	22,624,505	21,122,644	7.11%	23,161,967	2,715,876	3,030,907	-10.39%	2,712,433	0.13%	76,193	897,836
Currency Options - USX	325	1,006	-67.69%	323	0.62%	4,311	15,993	-73.04%	16,947	825	1,378	-40.13%	715	15.39%	37	372
Total Futures	2,672,785	2,393,283	11.68%	2,825,432	-5.4%	32,346,980	30,948,979	4.52%	33,065,950	965,453	825,360	16.97%	874,483	10.4%	476,960	5,756,174
Total Options	2,227,538	2,961,942	-24.8%	2,331,095	-4.44%	27,160,605	26,480,586	2.57%	28,822,603	3,772,640	3,993,836	-5.54%	3,739,080	0.9%	79,879	942,169
Grand Total	4,900,323	5,355,225	-8.5%	5,156,527	-4.97%	59,507,585	57,429,565	3.62%	61,888,553	4,738,093	4,819,196	-1.68%	4,613,563	2.7%	556,839	6,698,343

	Average Daily Volume					Year-to-Date Volume			
	November 2012	November 2011	% CHG	October 2012	% CHG	2012	2011	% CHG	Total 2011
Short-Term Interest Rate									
Futures									
BAX	53,708	58,247	-7.79%	88,198	-39.11%	83,302	85,339	-2.39%	83,162
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	53,708	58,247	-7.79%	88,198	-39.11%	83,303	85,339	-2.39%	83,162
Short-Term Interest Rate Options - OBX									
	761	1,000	-23.9%	2,153	-64.65%	2,072	2,665	-22.25%	2,540
Bond Futures									
CGZ	190	358	-46.93%	227	-16.3%	283	248	14.11%	238
CGF	531	655	-18.93%	457	16.19%	623	379	64.38%	422
CGB	56,638	38,175	48.36%	29,583	91.46%	40,242	31,958	25.92%	31,131
LGB	0	0	N/A	0	N/A	0	0	N/A	0
Total	57,360	39,188	46.37%	30,268	89.51%	41,149	32,586	26.28%	31,792
Bond Options - OGB									
	41	53	-22.64%	0	N/A	20	38	-47.37%	35
Index Futures									
SXF	10,084	10,960	-7.99%	9,477	6.41%	14,422	16,236	-11.17%	16,905
SXM	334	386	-13.47%	484	-30.99%	548	633	-13.43%	613
SCF	2	2	0%	0	N/A	2	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
Total	10,421	11,349	-8.18%	9,962	4.61%	14,973	16,634	-9.99%	17,308
Index Options - SXO									
	2,069	244	747.95%	1,889	9.53%	1,012	384	163.54%	372
ETF Options									
	9,920	20,694	-52.06%	7,979	24.33%	16,284	15,781	3.19%	15,451
Equity Options									
	88,444	109,684	-19.37%	93,922	-5.83%	97,519	91,837	6.19%	92,647
Currency Options - USX									
	14	45	-68.89%	14	0%	18	69	-73.91%	67
Total Futures	121,490	108,785	11.68%	128,428	-5.4%	139,426	134,560	3.62%	132,263
Total Options	101,251	134,633	-24.8%	105,958	-4.44%	117,071	115,132	1.68%	115,290
Grand Total	222,741	243,419	-8.5%	234,387	-4.97%	256,498	249,693	2.73%	247,554

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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