



# Statistics

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**November 2014**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume				Year-to-Date Volume				Month End Open Interest					Transactions		
	November 2014	November 2013	% CHG	October 2014	% CHG	2014	2013	% CHG	Total 2013	November 2014	November 2013	% CHG	October 2014	% CHG	November 2014	YTD 2014
<b>Short-Term Interest Rate</b>																
<b>Futures</b>																
BAX	1,552,697	1,608,895	-3.49%	2,707,815	-42.66%	22,453,092	20,856,093	7.66%	22,578,143	749,318	779,235	-3.84%	676,330	10.79%	74,164	741,086
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
ONIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>1,552,697</b>	<b>1,608,895</b>	<b>-3.49%</b>	<b>2,707,815</b>	<b>-42.66%</b>	<b>22,453,092</b>	<b>20,856,093</b>	<b>7.66%</b>	<b>22,578,143</b>	<b>749,318</b>	<b>779,235</b>	<b>-3.84%</b>	<b>676,330</b>	<b>10.79%</b>	<b>74,164</b>	<b>741,086</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>17,491</b>	<b>33,233</b>	<b>-47.37%</b>	<b>16,613</b>	<b>5.29%</b>	<b>368,722</b>	<b>532,823</b>	<b>-30.8%</b>	<b>588,279</b>	<b>103,313</b>	<b>185,453</b>	<b>-44.29%</b>	<b>108,011</b>	<b>-4.35%</b>	<b>57</b>	<b>918</b>
<b>Bond Futures</b>																
CCZ	1,402	2,594	-45.95%	560	150.36%	13,873	76,792	-81.93%	79,349	489	1,493	-68.59%	642	-26.95%	24	259
CGF	33,020	26,051	26.75%	36,292	-9.02%	273,748	260,957	4.9%	276,610	9,316	7,412	25.69%	16,192	-42.47%	799	7,611
CGB	1,815,443	1,573,379	15.39%	1,200,779	51.19%	14,000,597	12,869,893	8.79%	13,824,451	401,090	275,973	45.34%	357,978	12.04%	342,348	4,361,059
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>1,849,865</b>	<b>1,602,024</b>	<b>15.47%</b>	<b>1,237,631</b>	<b>49.47%</b>	<b>14,288,218</b>	<b>13,207,642</b>	<b>8.18%</b>	<b>14,180,410</b>	<b>410,875</b>	<b>284,878</b>	<b>44.23%</b>	<b>374,812</b>	<b>9.62%</b>	<b>343,171</b>	<b>4,368,929</b>
<b>Bond Options - OGB</b>	<b>590</b>	<b>1,435</b>	<b>-58.89%</b>	<b>192</b>	<b>207.29%</b>	<b>5,130</b>	<b>4,669</b>	<b>9.87%</b>	<b>4,669</b>	<b>590</b>	<b>1,435</b>	<b>-58.89%</b>	<b>1,061</b>	<b>-44.39%</b>	<b>1</b>	<b>6</b>
<b>Index Futures</b>																
SXF	224,582	199,696	12.46%	359,631	-37.55%	3,725,740	3,445,245	8.14%	3,994,992	130,951	150,433	-12.95%	137,729	-4.92%	180,542	2,311,562
SXM	7,432	6,765	9.86%	10,038	-25.96%	82,846	90,077	-8.03%	100,194	2,242	2,726	-17.76%	3,039	-26.23%	1,908	26,104
SCF	25	9	177.78%	42	-40.48%	571	406	40.64%	406	1	0	N/A	12	-91.67%	6	111
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	578	0	N/A	716	-19.27%	2,632	0	N/A	0	88	0	N/A	62	41.94%	80	495
<b>Total</b>	<b>232,617</b>	<b>206,470</b>	<b>12.66%</b>	<b>370,427</b>	<b>-37.2%</b>	<b>3,811,789</b>	<b>3,535,728</b>	<b>7.81%</b>	<b>4,095,592</b>	<b>133,282</b>	<b>153,159</b>	<b>-12.98%</b>	<b>140,842</b>	<b>-5.37%</b>	<b>182,536</b>	<b>2,338,272</b>
<b>Index Options - SXO</b>	<b>14,371</b>	<b>23,531</b>	<b>-38.93%</b>	<b>34,834</b>	<b>-58.74%</b>	<b>365,624</b>	<b>420,871</b>	<b>-13.13%</b>	<b>511,384</b>	<b>106,016</b>	<b>123,411</b>	<b>-14.1%</b>	<b>109,056</b>	<b>-2.79%</b>	<b>85</b>	<b>2,258</b>
<b>ETF Options</b>	<b>357,153</b>	<b>173,133</b>	<b>106.29%</b>	<b>634,335</b>	<b>-43.7%</b>	<b>3,329,379</b>	<b>2,754,173</b>	<b>20.89%</b>	<b>2,905,949</b>	<b>735,846</b>	<b>473,830</b>	<b>55.3%</b>	<b>738,664</b>	<b>-0.38%</b>	<b>3,996</b>	<b>33,721</b>
<b>Equity Options</b>	<b>1,758,003</b>	<b>1,562,911</b>	<b>12.48%</b>	<b>1,956,341</b>	<b>-10.14%</b>	<b>18,635,047</b>	<b>19,688,461</b>	<b>-5.35%</b>	<b>21,335,465</b>	<b>2,971,982</b>	<b>2,787,180</b>	<b>6.63%</b>	<b>2,873,188</b>	<b>3.44%</b>	<b>73,479</b>	<b>757,697</b>
<b>Currency Options - USX</b>	<b>70</b>	<b>251</b>	<b>-72.11%</b>	<b>113</b>	<b>-38.05%</b>	<b>1,885</b>	<b>6,687</b>	<b>-71.81%</b>	<b>6,931</b>	<b>350</b>	<b>628</b>	<b>-44.27%</b>	<b>391</b>	<b>-10.49%</b>	<b>7</b>	<b>218</b>
<b>Total Futures</b>	<b>3,635,179</b>	<b>3,417,389</b>	<b>6.37%</b>	<b>4,315,873</b>	<b>-15.77%</b>	<b>40,553,099</b>	<b>37,599,463</b>	<b>7.86%</b>	<b>40,854,145</b>	<b>1,293,475</b>	<b>1,217,272</b>	<b>6.26%</b>	<b>1,191,984</b>	<b>8.51%</b>	<b>599,871</b>	<b>7,448,287</b>
<b>Total Options</b>	<b>2,147,678</b>	<b>1,794,494</b>	<b>19.68%</b>	<b>2,642,428</b>	<b>-18.72%</b>	<b>22,705,787</b>	<b>23,407,694</b>	<b>-3%</b>	<b>25,352,677</b>	<b>3,918,097</b>	<b>3,571,537</b>	<b>9.69%</b>	<b>3,890,371</b>	<b>2.29%</b>	<b>77,625</b>	<b>794,818</b>
<b>Grand Total</b>	<b>5,782,857</b>	<b>5,211,883</b>	<b>10.96%</b>	<b>6,958,301</b>	<b>-16.89%</b>	<b>63,258,886</b>	<b>61,007,147</b>	<b>3.69%</b>	<b>66,206,822</b>	<b>5,211,572</b>	<b>4,789,209</b>	<b>8.82%</b>	<b>5,022,355</b>	<b>3.77%</b>	<b>677,496</b>	<b>8,243,105</b>

	Average Daily Volume					Year-to-Date Volume			
	November 2014	November 2013	% CHG	October 2014	% CHG	2014	2013	% CHG	Total 2013
<b>Short-Term Interest Rate Futures</b>									
BAX	81,720	80,444	1.59%	123,082	-33.61%	98,048	90,678	8.13%	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
<b>Total</b>	<b>81,720</b>	<b>80,444</b>	<b>1.59%</b>	<b>123,082</b>	<b>-33.61%</b>	<b>98,048</b>	<b>90,678</b>	<b>8.13%</b>	<b>90,312</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>920</b>	<b>1,661</b>	<b>-44.61%</b>	<b>755</b>	<b>21.85%</b>	<b>1,610</b>	<b>2,316</b>	<b>-30.48%</b>	<b>2,353</b>
<b>Bond Futures</b>									
CGZ	73	129	-43.41%	25	192%	60	333	-81.98%	317
CGF	1,737	1,302	33.41%	1,649	5.34%	1,195	1,134	5.38%	1,106
CGB	95,549	78,668	21.46%	54,580	75.06%	61,137	55,956	9.26%	55,297
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>97,361</b>	<b>80,101</b>	<b>21.55%</b>	<b>56,255</b>	<b>73.07%</b>	<b>62,393</b>	<b>57,424</b>	<b>8.65%</b>	<b>56,721</b>
<b>Bond Options - OGB</b>	<b>31</b>	<b>71</b>	<b>-56.34%</b>	<b>8</b>	<b>287.5%</b>	<b>22</b>	<b>20</b>	<b>10%</b>	<b>18</b>
<b>Index Futures</b>									
SXF	11,229	9,509	18.09%	16,346	-31.3%	16,198	14,914	8.61%	15,916
SXM	371	322	15.22%	456	-18.64%	360	389	-7.46%	399
SCF	1	0	N/A	1	0%	2	1	100%	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	28	0	N/A	32	-12.5%	22	0	N/A	0
<b>Total</b>	<b>11,630</b>	<b>9,831</b>	<b>18.3%</b>	<b>16,837</b>	<b>-30.93%</b>	<b>16,572</b>	<b>15,306</b>	<b>8.27%</b>	<b>16,317</b>
<b>Index Options - SXO</b>	<b>718</b>	<b>1,120</b>	<b>-35.89%</b>	<b>1,583</b>	<b>-54.64%</b>	<b>1,589</b>	<b>1,821</b>	<b>-12.74%</b>	<b>2,037</b>
<b>ETF Options</b>	<b>17,857</b>	<b>8,244</b>	<b>116.61%</b>	<b>28,833</b>	<b>-38.07%</b>	<b>14,475</b>	<b>11,922</b>	<b>21.41%</b>	<b>11,577</b>
<b>Equity Options</b>	<b>87,900</b>	<b>74,424</b>	<b>18.11%</b>	<b>88,924</b>	<b>-1.15%</b>	<b>81,021</b>	<b>85,231</b>	<b>-4.94%</b>	<b>85,001</b>
<b>Currency Options - USX</b>	<b>3</b>	<b>11</b>	<b>-72.73%</b>	<b>5</b>	<b>-40%</b>	<b>8</b>	<b>28</b>	<b>-71.43%</b>	<b>27</b>
Total Futures	181,758	162,732	11.69%	196,176	-7.35%	176,317	162,768	8.32%	162,765
Total Options	107,383	85,452	25.67%	120,110	-10.6%	98,720	101,331	-2.58%	101,006
<b>Grand Total</b>	<b>289,142</b>	<b>248,184</b>	<b>16.5%</b>	<b>316,286</b>	<b>-8.58%</b>	<b>275,038</b>	<b>264,100</b>	<b>4.14%</b>	<b>263,772</b>

## 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

**All reported futures and options figures represent executed data.**

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