



# Statistics

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**November 2015**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	November 2015	November 2014	% CHG	October 2015	% CHG	2015	2014	% CHG	Total 2014	November 2015	November 2014	% CHG	October 2015	% CHG	November 2015	YTD 2015
<b>Short-Term Interest Rate Futures</b>																
BAX	1,435,135	1,552,697	-7.57%	1,924,063	-25.41%	19,715,528	22,453,092	-12.19%	24,640,229	689,180	749,318	-8.03%	694,609	-0.78%	93,401	1,343,112
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	0	0	N/A	0	0	0	0	N/A	0	0	
<b>Total</b>	<b>1,435,135</b>	<b>1,552,697</b>	<b>-7.57%</b>	<b>1,924,063</b>	<b>-25.41%</b>	<b>19,715,528</b>	<b>22,453,092</b>	<b>-12.19%</b>	<b>24,640,229</b>	<b>689,180</b>	<b>749,318</b>	<b>-8.03%</b>	<b>694,609</b>	<b>-0.78%</b>	<b>93,401</b>	<b>1,343,112</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>35,456</b>	<b>17,491</b>	<b>102.71%</b>	<b>16,880</b>	<b>110.05%</b>	<b>550,217</b>	<b>368,722</b>	<b>49.22%</b>	<b>392,661</b>	<b>101,280</b>	<b>103,313</b>	<b>-1.97%</b>	<b>72,053</b>	<b>40.56%</b>	<b>61</b>	<b>1,474</b>
<b>Bond Futures</b>																
CGZ	0	1,402	-100%	0	N/A	2,840	13,873	-79.53%	14,269	0	469	-100%	0	N/A	0	44
CGF	18,291	33,020	-44.61%	5,463	234.82%	172,739	273,748	-36.9%	301,026	4,852	9,316	-47.92%	6,599	-26.47%	282	7,304
CGB	2,019,881	1,815,443	11.26%	1,256,288	60.78%	16,769,838	14,000,597	19.78%	14,956,206	383,744	401,090	-4.33%	384,990	-0.32%	470,905	5,954,825
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	0	N/A	0	0	
<b>Total</b>	<b>2,038,172</b>	<b>1,849,865</b>	<b>10.18%</b>	<b>1,261,751</b>	<b>61.54%</b>	<b>16,945,417</b>	<b>14,288,218</b>	<b>18.6%</b>	<b>15,271,501</b>	<b>388,596</b>	<b>410,875</b>	<b>-5.42%</b>	<b>391,589</b>	<b>-0.76%</b>	<b>471,187</b>	<b>5,962,173</b>
<b>Bond Options - OGB</b>	<b>685</b>	<b>590</b>	<b>16.1%</b>	<b>1,200</b>	<b>-42.92%</b>	<b>3,677</b>	<b>5,130</b>	<b>-28.32%</b>	<b>5,130</b>	<b>685</b>	<b>590</b>	<b>16.1%</b>	<b>2,030</b>	<b>-66.26%</b>	<b>2</b>	<b>13</b>
<b>Index Futures</b>																
SXF	270,141	224,582	20.29%	356,630	-24.25%	4,601,992	3,725,740	23.52%	4,405,739	216,873	130,951	65.61%	222,400	-2.49%	224,483	2,963,956
SXM	2,234	7,432	-69.94%	2,641	-15.41%	42,557	82,846	-48.63%	98,767	587	2,242	-73.82%	728	-19.37%	1,341	14,930
SCF	1	25	-96%	2	-50%	107	571	-81.26%	597	0	1	-100%	1	-100%	1	48
SXA	0	0	N/A	0	N/A	20	0	N/A	0	0	0	N/A	0	N/A	0	3
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	21	0	N/A	162	-87.04%	187	0	N/A	0	117	0	N/A	115	1.74%	7	53
EMF	0	578	-100%	0	N/A	2,626	2,632	-0.23%	3,308	0	88	-100%	0	N/A	0	677
SXK	760	0	N/A	1,696	-55.19%	2,496	0	N/A	0	2,356	0	N/A	1,656	42.27%	26	52
SXU	1,000	0	N/A	629	58.98%	1,629	0	N/A	0	1,625	0	N/A	625	160%	4	10
<b>Total</b>	<b>274,157</b>	<b>232,617</b>	<b>17.86%</b>	<b>361,760</b>	<b>-24.22%</b>	<b>4,651,614</b>	<b>3,811,789</b>	<b>22.03%</b>	<b>4,508,411</b>	<b>221,558</b>	<b>133,282</b>	<b>66.23%</b>	<b>225,525</b>	<b>-1.76%</b>	<b>225,862</b>	<b>2,979,729</b>
<b>Index Options</b>																
SXJ	1	0	N/A	0	N/A	201	0	N/A	0	1	0	N/A	0	N/A	1	2
SXO	57,933	14,371	303.12%	48,341	19.84%	488,167	365,624	33.52%	428,590	143,229	106,016	35.1%	155,960	-8.16%	161	2,869
SXV	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>57,934</b>	<b>14,371</b>	<b>303.13%</b>	<b>48,341</b>	<b>19.84%</b>	<b>488,368</b>	<b>365,624</b>	<b>33.57%</b>	<b>428,590</b>	<b>143,230</b>	<b>106,016</b>	<b>35.1%</b>	<b>155,960</b>	<b>-8.16%</b>	<b>162</b>	<b>2,871</b>
<b>ETF Options</b>	<b>618,191</b>	<b>357,153</b>	<b>73.09%</b>	<b>545,185</b>	<b>13.39%</b>	<b>7,182,296</b>	<b>3,329,379</b>	<b>115.73%</b>	<b>4,064,224</b>	<b>1,664,456</b>	<b>735,846</b>	<b>126.2%</b>	<b>1,718,412</b>	<b>-3.14%</b>	<b>2,549</b>	<b>36,156</b>
<b>Equity Options</b>	<b>1,937,011</b>	<b>1,758,003</b>	<b>10.18%</b>	<b>2,120,944</b>	<b>-8.67%</b>	<b>19,650,254</b>	<b>18,635,047</b>	<b>5.45%</b>	<b>20,674,540</b>	<b>3,082,815</b>	<b>2,971,982</b>	<b>3.73%</b>	<b>3,095,217</b>	<b>-0.4%</b>	<b>65,537</b>	<b>795,556</b>
<b>Currency Options - USX</b>	<b>135</b>	<b>70</b>	<b>92.86%</b>	<b>166</b>	<b>-18.68%</b>	<b>2,324</b>	<b>1,885</b>	<b>23.29%</b>	<b>2,170</b>	<b>339</b>	<b>350</b>	<b>-3.14%</b>	<b>280</b>	<b>21.07%</b>	<b>7</b>	<b>334</b>
Total Futures	3,747,464	3,635,179	3.09%	3,547,574	5.64%	41,312,559	40,553,099	1.87%	44,420,141	1,299,334	1,293,475	0.45%	1,311,723	-0.94%	790,450	10,285,014
Total Options	2,650,083	2,147,678	23.39%	2,732,756	-3.03%	27,877,847	22,705,787	22.78%	25,567,315	4,993,370	3,918,097	27.44%	5,043,992	-1%	68,354	836,445
<b>Grand Total</b>	<b>6,397,547</b>	<b>5,782,857</b>	<b>10.63%</b>	<b>6,280,330</b>	<b>1.87%</b>	<b>69,190,406</b>	<b>63,258,886</b>	<b>9.38%</b>	<b>69,987,456</b>	<b>6,292,704</b>	<b>5,211,572</b>	<b>20.75%</b>	<b>6,355,715</b>	<b>-0.99%</b>	<b>858,804</b>	<b>11,121,459</b>

	Average Daily Volume					Year-to-Date Volume			
	November 2015	November 2014	% CHG	October 2015	% CHG	2015	2014	% CHG	Total 2014
<b>Short-Term Interest Rate Futures</b>									
BAX	71,756	81,720	-12.19%	91,622	-21.68%	86,094	98,048	-12.19%	98,560
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>71,756</b>	<b>81,720</b>	<b>-12.19%</b>	<b>91,622</b>	<b>-21.68%</b>	<b>86,094</b>	<b>98,048</b>	<b>-12.19%</b>	<b>98,560</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>1,772</b>	<b>920</b>	<b>92.61%</b>	<b>803</b>	<b>120.67%</b>	<b>2,402</b>	<b>1,610</b>	<b>49.19%</b>	<b>1,570</b>
<b>Bond Futures</b>									
CGZ	0	73	-100%	0	N/A	12	60	-80%	57
CGF	914	1,737	-47.38%	260	251.54%	754	1,195	-36.9%	1,204
CGB	100,994	95,549	5.7%	59,823	68.82%	73,230	61,137	19.78%	59,824
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>101,908</b>	<b>97,361</b>	<b>4.67%</b>	<b>60,083</b>	<b>69.61%</b>	<b>73,997</b>	<b>62,393</b>	<b>18.6%</b>	<b>61,086</b>
<b>Bond Options - OGB</b>	<b>34</b>	<b>31</b>	<b>9.68%</b>	<b>57</b>	<b>-40.35%</b>	<b>16</b>	<b>22</b>	<b>-27.27%</b>	<b>20</b>
<b>Index Futures</b>									
SXF	12,863	11,229	14.55%	16,982	-24.26%	20,008	16,198	23.52%	17,552
SXM	106	371	-71.43%	125	-15.2%	185	360	-48.61%	393
SCF	0	1	-100%	0	N/A	0	2	-100%	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	1	0	N/A	7	-85.71%	0	0	N/A	0
EMF	0	28	-100%	0	N/A	11	22	-50%	23
SXK	36	0	N/A	80	-55%	29	0	N/A	0
SXU	47	0	N/A	29	62.07%	19	0	N/A	0
<b>Total</b>	<b>13,055</b>	<b>11,630</b>	<b>12.25%</b>	<b>17,226</b>	<b>-24.21%</b>	<b>20,224</b>	<b>16,572</b>	<b>22.04%</b>	<b>17,961</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	2	0	N/A	0
SXO	2,758	718	284.12%	2,301	19.86%	2,122	1,589	33.54%	1,707
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>2,758</b>	<b>718</b>	<b>284.12%</b>	<b>2,301</b>	<b>19.86%</b>	<b>2,123</b>	<b>1,589</b>	<b>33.61%</b>	<b>1,707</b>
<b>ETF Options</b>	<b>29,437</b>	<b>17,857</b>	<b>64.85%</b>	<b>25,961</b>	<b>13.39%</b>	<b>31,227</b>	<b>14,475</b>	<b>115.73%</b>	<b>16,192</b>
<b>Equity Options</b>	<b>92,238</b>	<b>87,900</b>	<b>4.94%</b>	<b>100,997</b>	<b>-8.67%</b>	<b>85,435</b>	<b>81,021</b>	<b>5.45%</b>	<b>82,368</b>
<b>Currency Options - USX</b>	<b>6</b>	<b>3</b>	<b>100%</b>	<b>7</b>	<b>-14.29%</b>	<b>10</b>	<b>8</b>	<b>25%</b>	<b>8</b>
Total Futures	178,450	181,758	-1.82%	168,932	5.63%	179,619	176,317	1.87%	176,972
Total Options	126,194	107,383	17.52%	130,131	-3.03%	121,208	98,720	22.78%	101,861
<b>Grand Total</b>	<b>304,645</b>	<b>289,142</b>	<b>5.36%</b>	<b>299,063</b>	<b>1.87%</b>	<b>300,827</b>	<b>275,038</b>	<b>9.38%</b>	<b>278,834</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  
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

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

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