

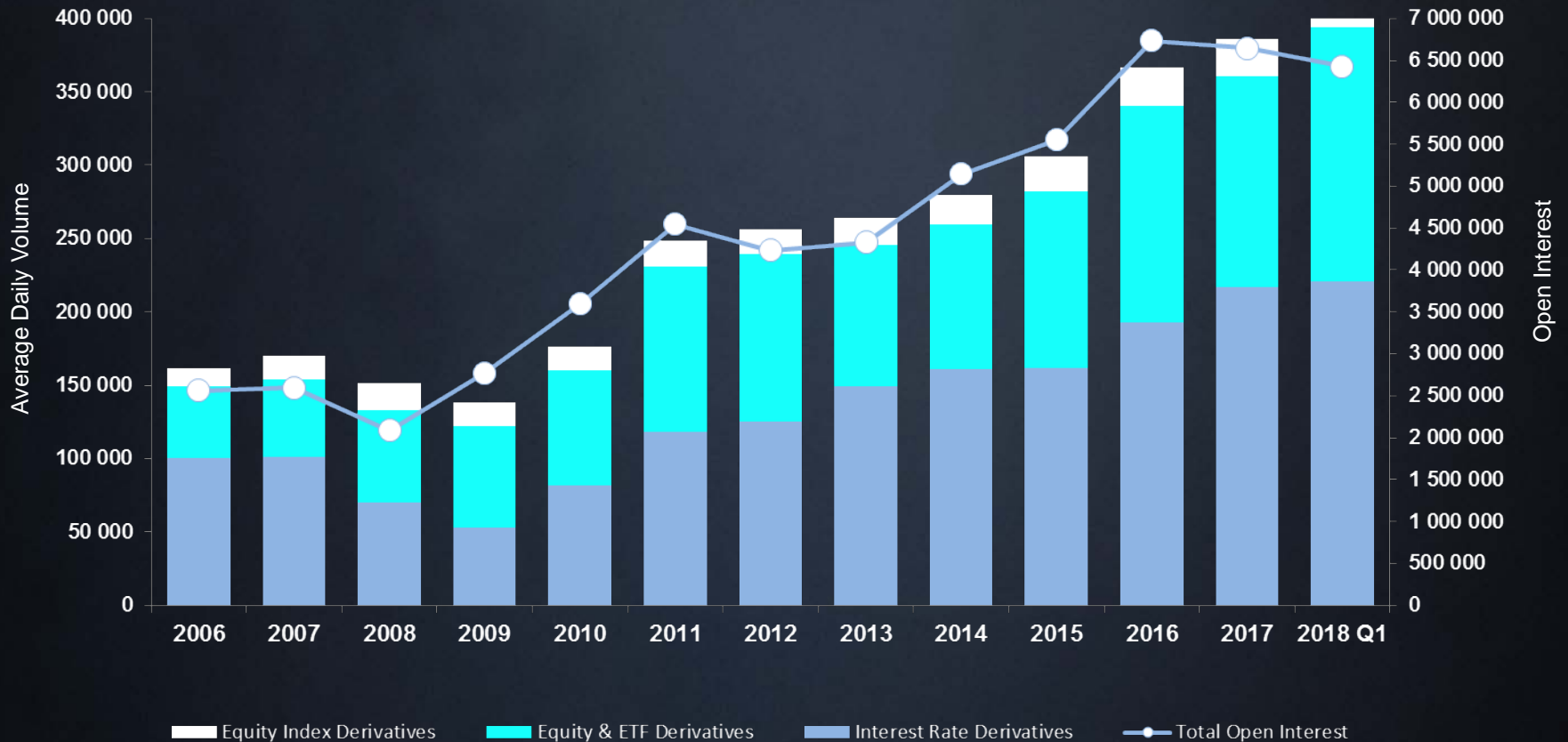
Montréal Exchange Quarterly Equity Derivatives Market Activity Update

2018 Q1



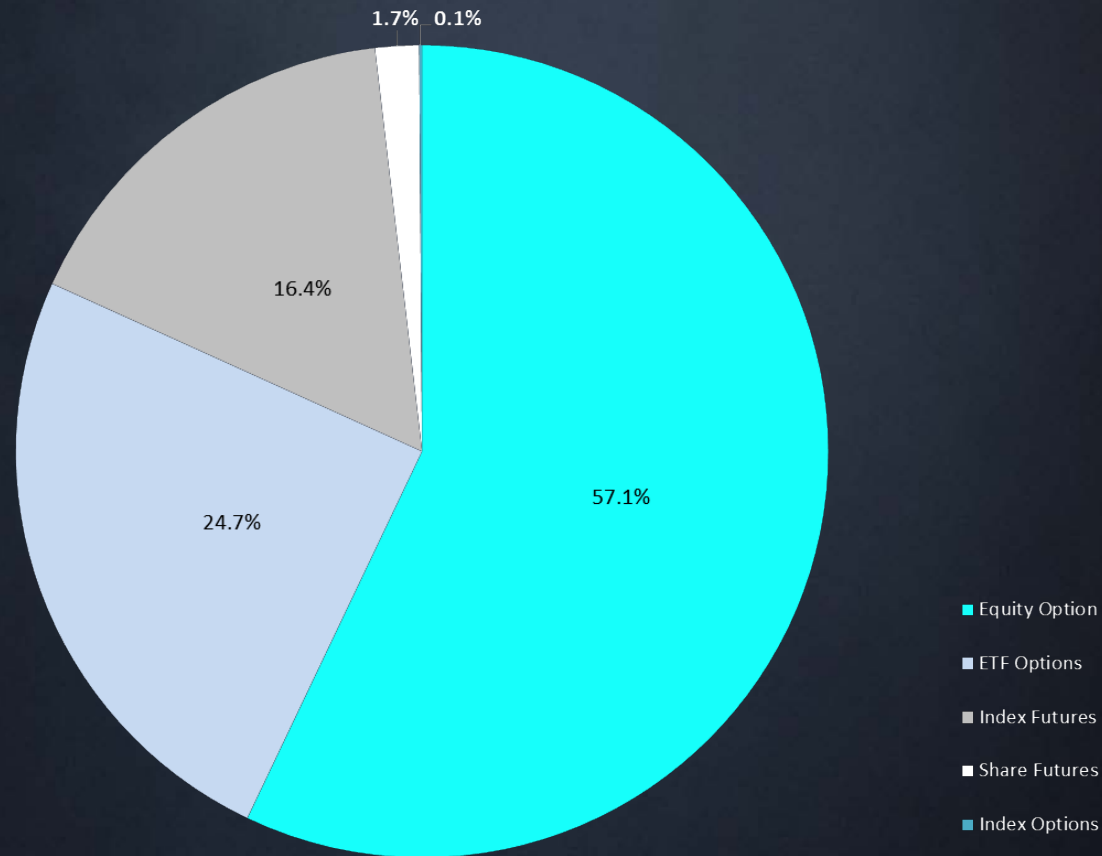
Montreal Exchange – All Products

Average Daily Volume & Open Interest



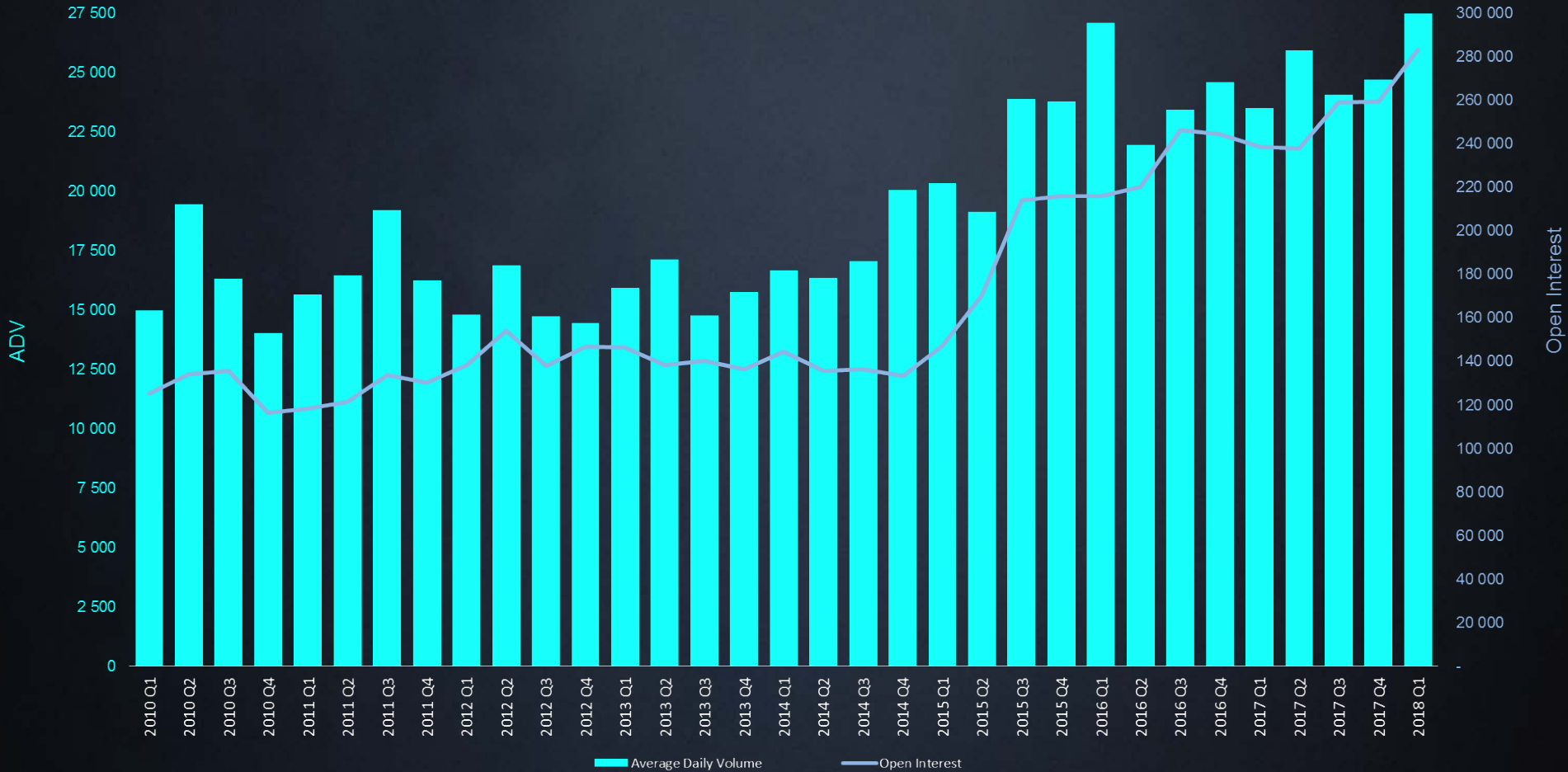
Equity Derivatives

Volume per Product Type, 2018 Q1



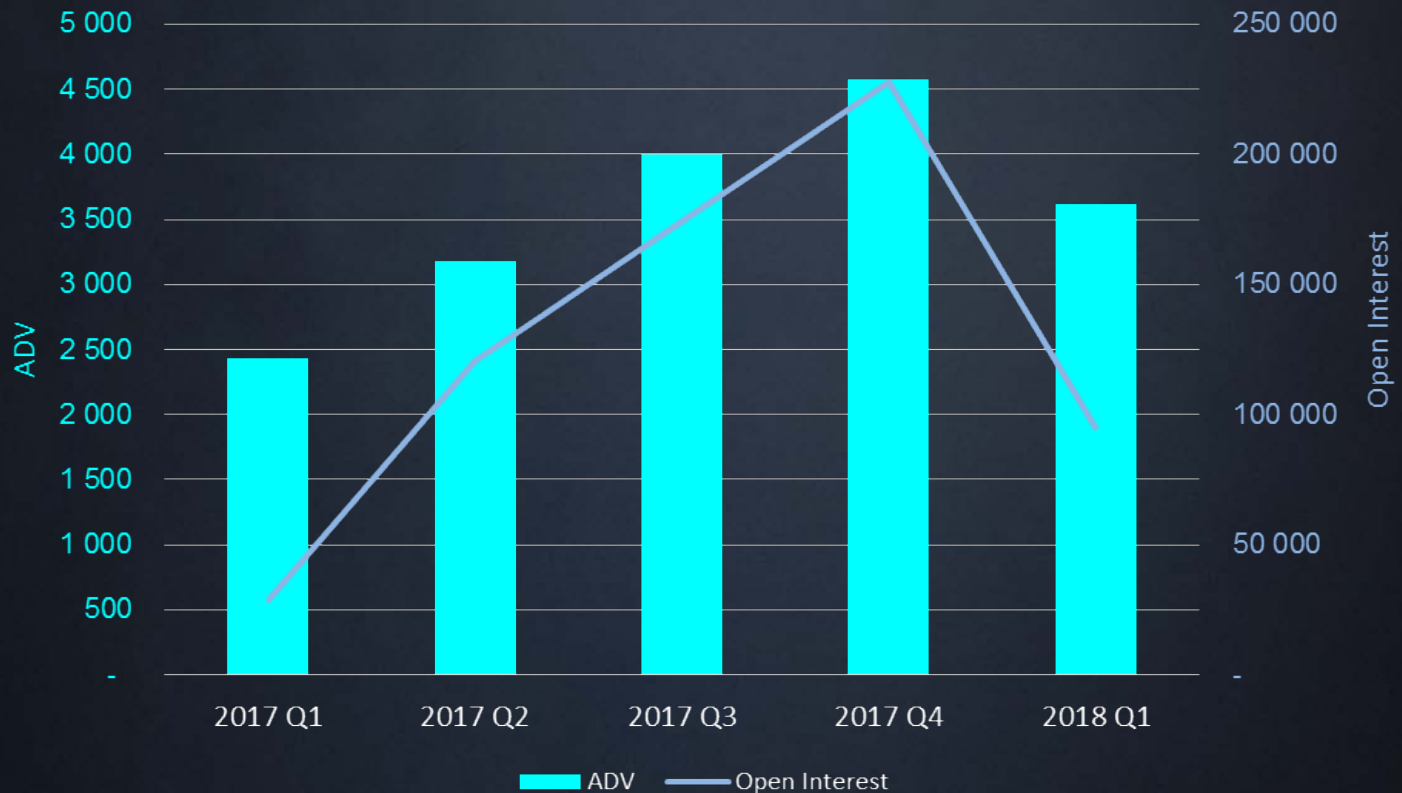
S&P/TSX 60 Index Futures (SXF)

Average Daily Volume & Open Interest



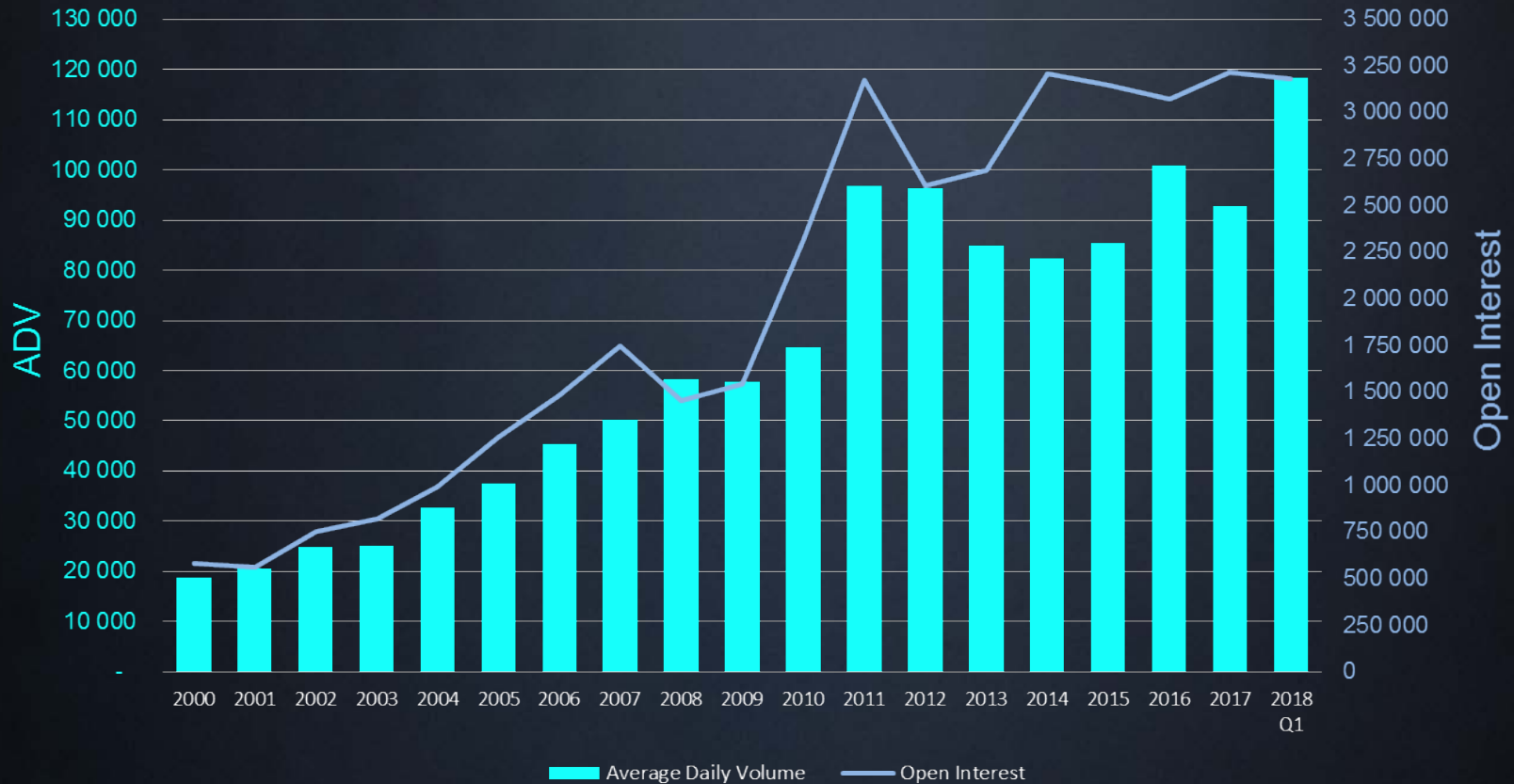
Share Futures

Volume & Open Interest



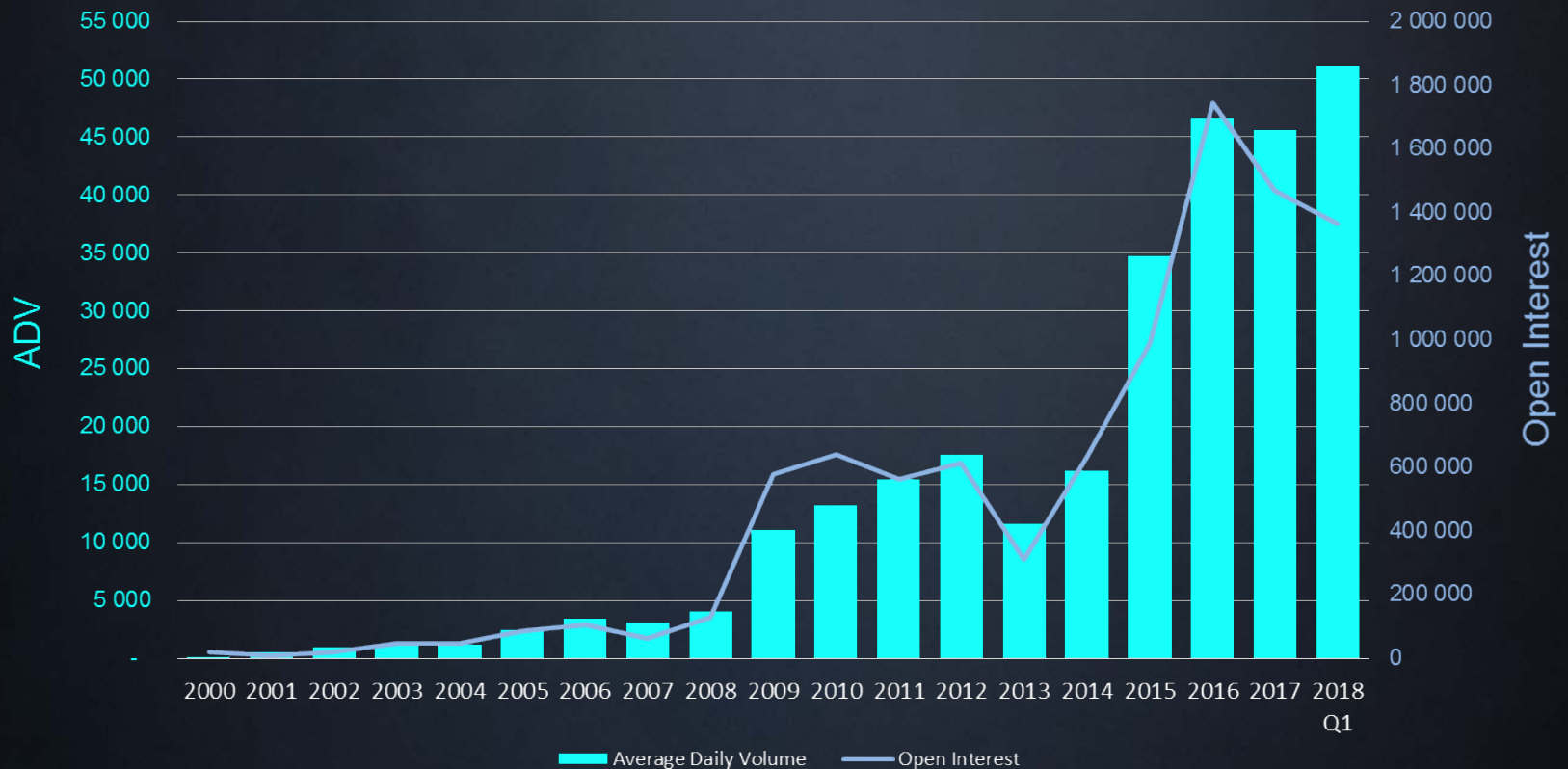
Equity Options

Average Daily Volume & Open Interest



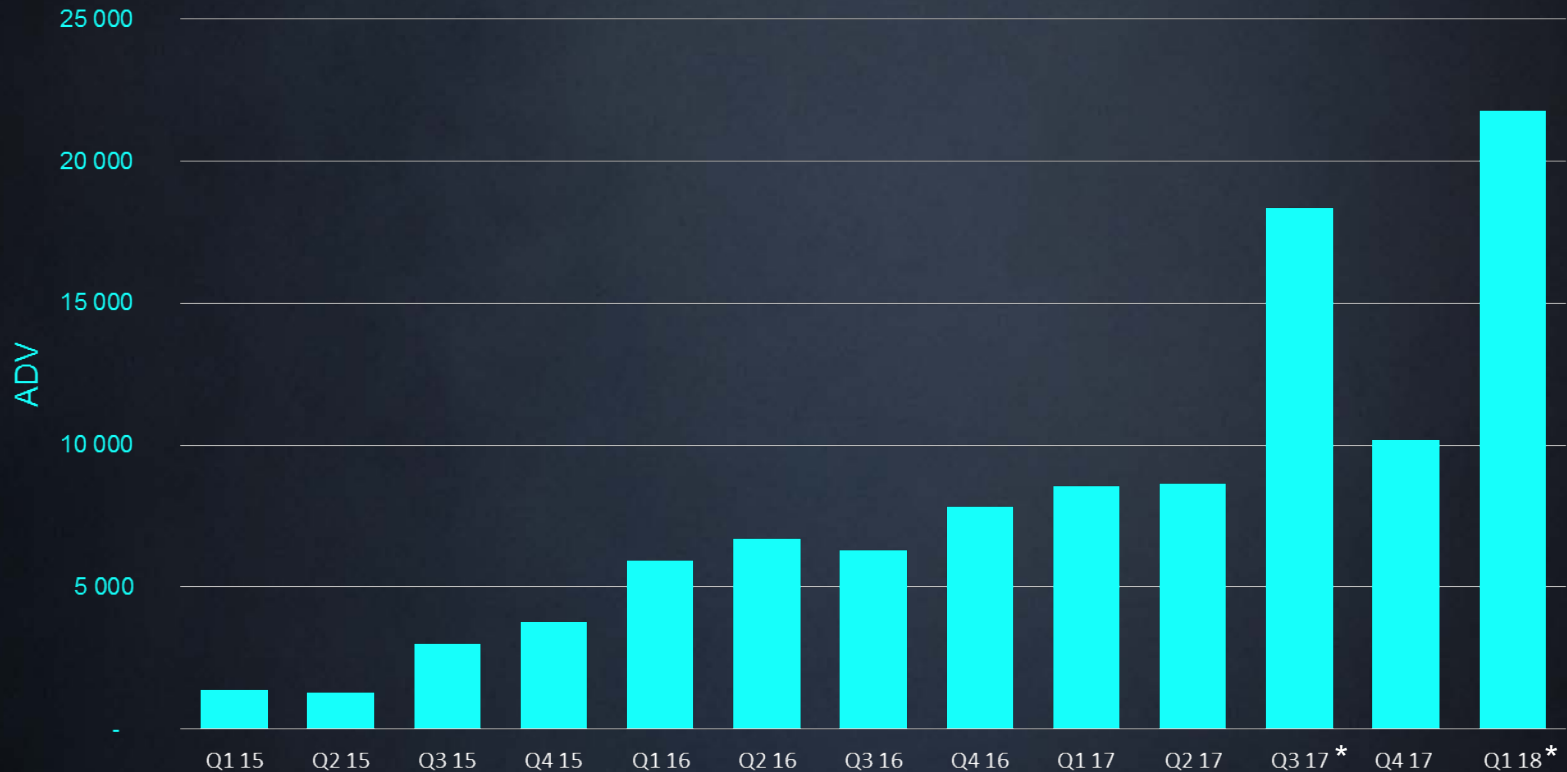
Exchange Traded Fund Options

Average Daily Volume & Open Interest



Options with Weekly Listings

Average Daily Volume



Option classes with weekly expiries symbols

ABX	AEM	ATD	BB	BCE	BMO	BNS	BTE	CM	CNQ	CNR	CPG	CVE	DGC	ECA	EFN	ENB	FM	FTS	G
HBC	HCG	HSE	MFC	MG	NA	OR	RCI	RY	SLF	SU	TA	TD	TECK	THO	TRP	XEG	XGD	XIU	ZEB

Top 10 Most Active Options Classes, 2018 Q1

Institutional & Retail Participation

#	Symbol	Institutional	Retail
1	XIU	89%	11%
2	ACB	2%	98%
3	WEED	6%	94%
4	XEG	90%	10%
5	TD	38%	62%
6	BBD	43%	57%
7	RY	30%	70%
8	CM	31%	69%
9	BNS	25%	75%
10	CPG	15%	85%

Institutional Participation
(client flow only)

#	Symbol
1	XIU
2	XEG
3	ZSP
4	TD
5	BBD
6	AC
7	ZEB
8	NA
9	MFC
10	RY

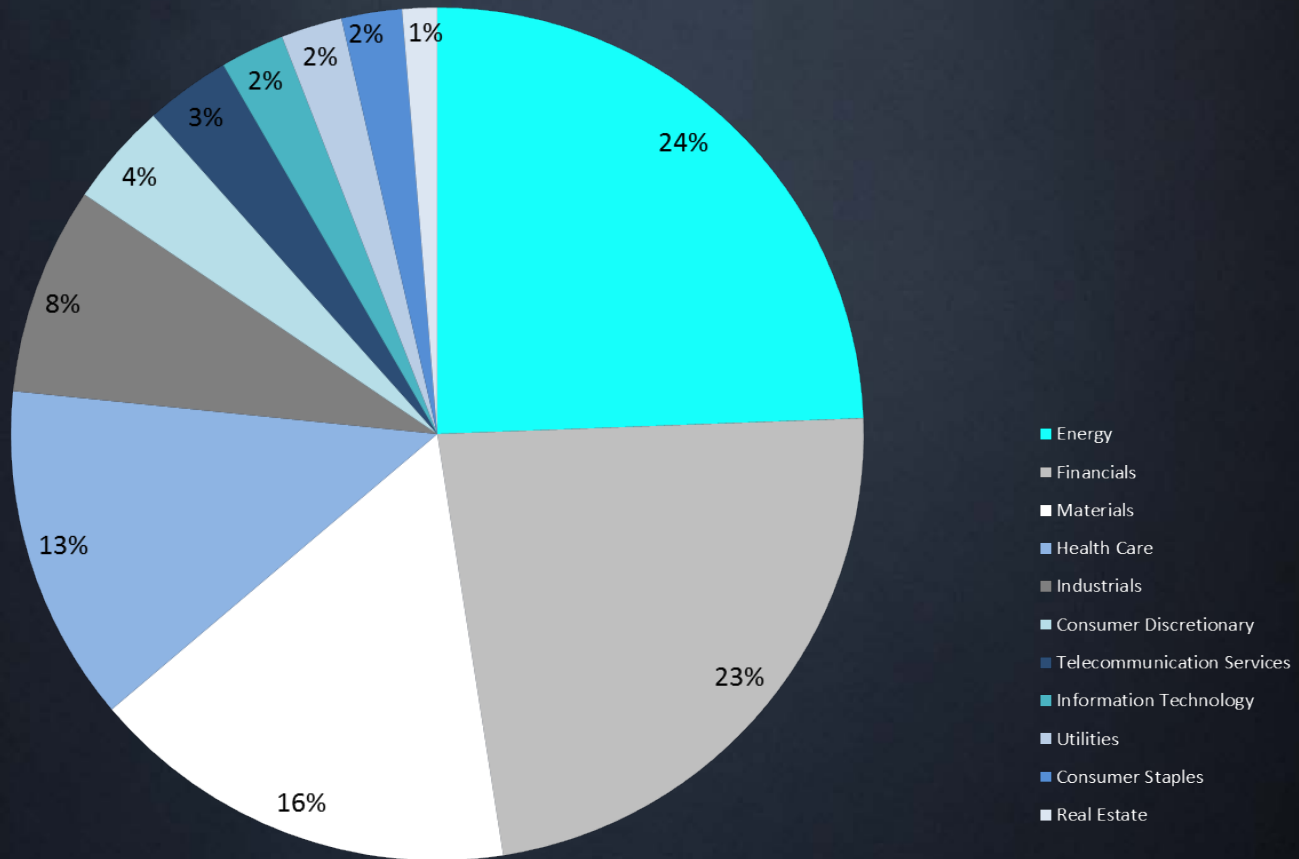


Retail Participation
(client flow only)

#	Symbol
1	ACB
2	WEED
3	TD
4	ENB
5	CPG
6	RY
7	BNS
8	CM
9	APH
10	CVE

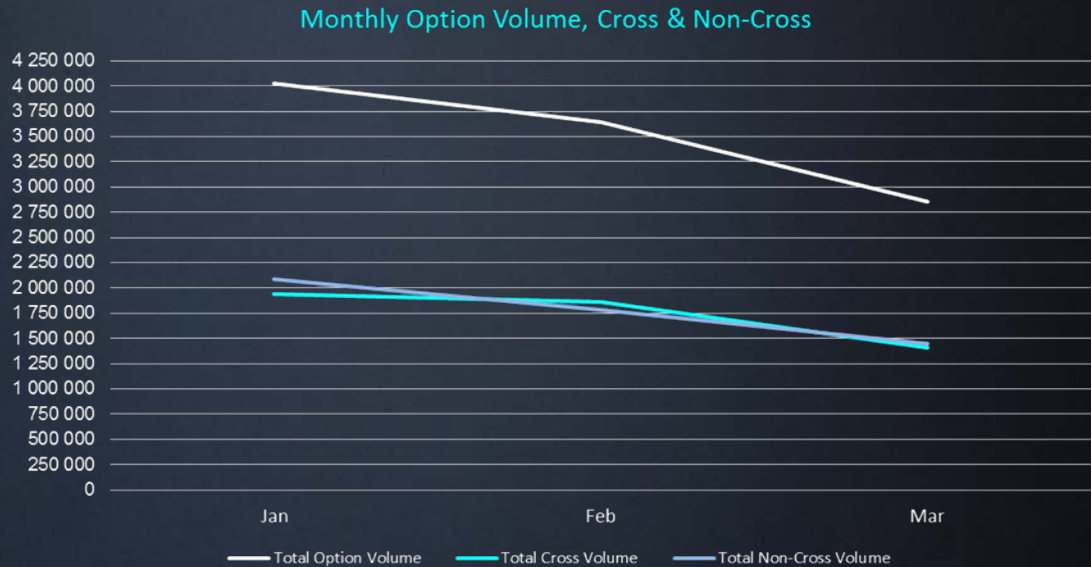
MX Options

Transaction Volume by Sector, 2018 Q1



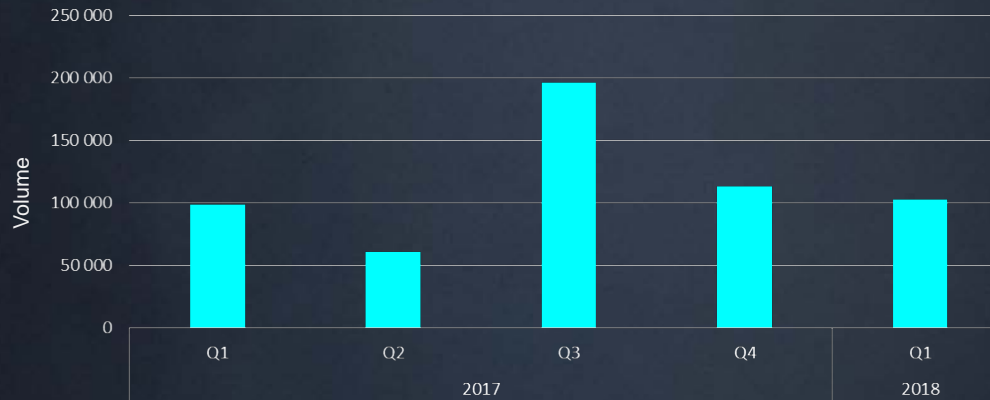
Institutional Broker Rankings & Cross Evolution, 2018 Q1

#	Broker	2018 Q1
1	TD Securities Inc.	1 841 000
2	BMO Nesbitt Burns Inc.	1 318 130
3	National Bank Financial Inc.	952 142
4	RBC Dominion Securities Inc.	566 513
5	CIBC World Markets Inc.	370 249
6	JitneyTrade Inc.	127 295
7	Société Générale Capital Canada Inc.	32 153

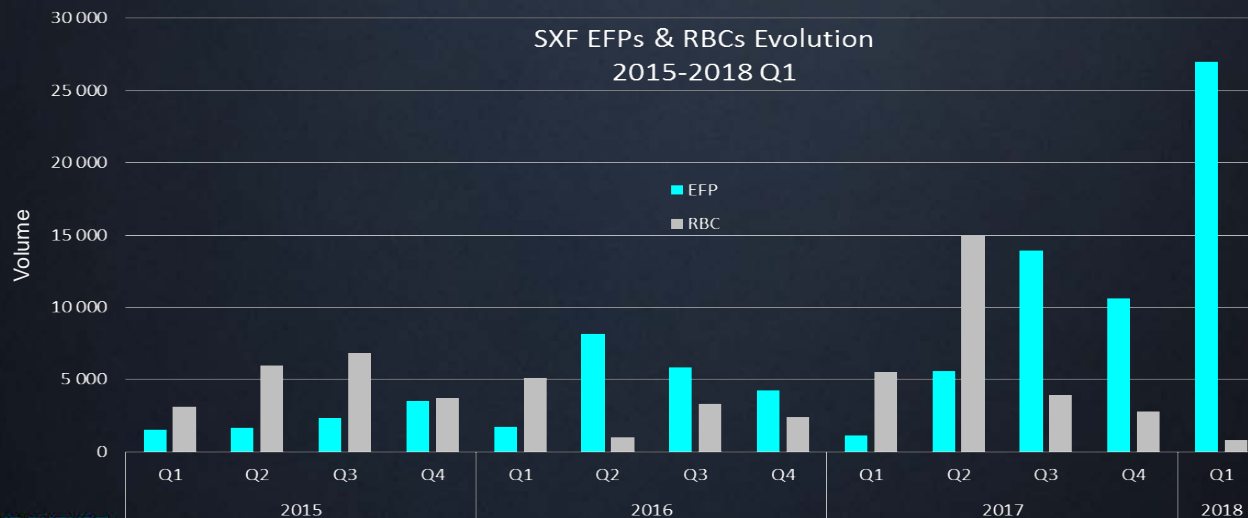


Exchange for Physical (EFP) & Riskless Basis Cost (RBC) Transactions Evolution

Share Futures' EFPs Evolution
2017-2018 Q1



SXF EFPs & RBCs Evolution
2015-2018 Q1





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