

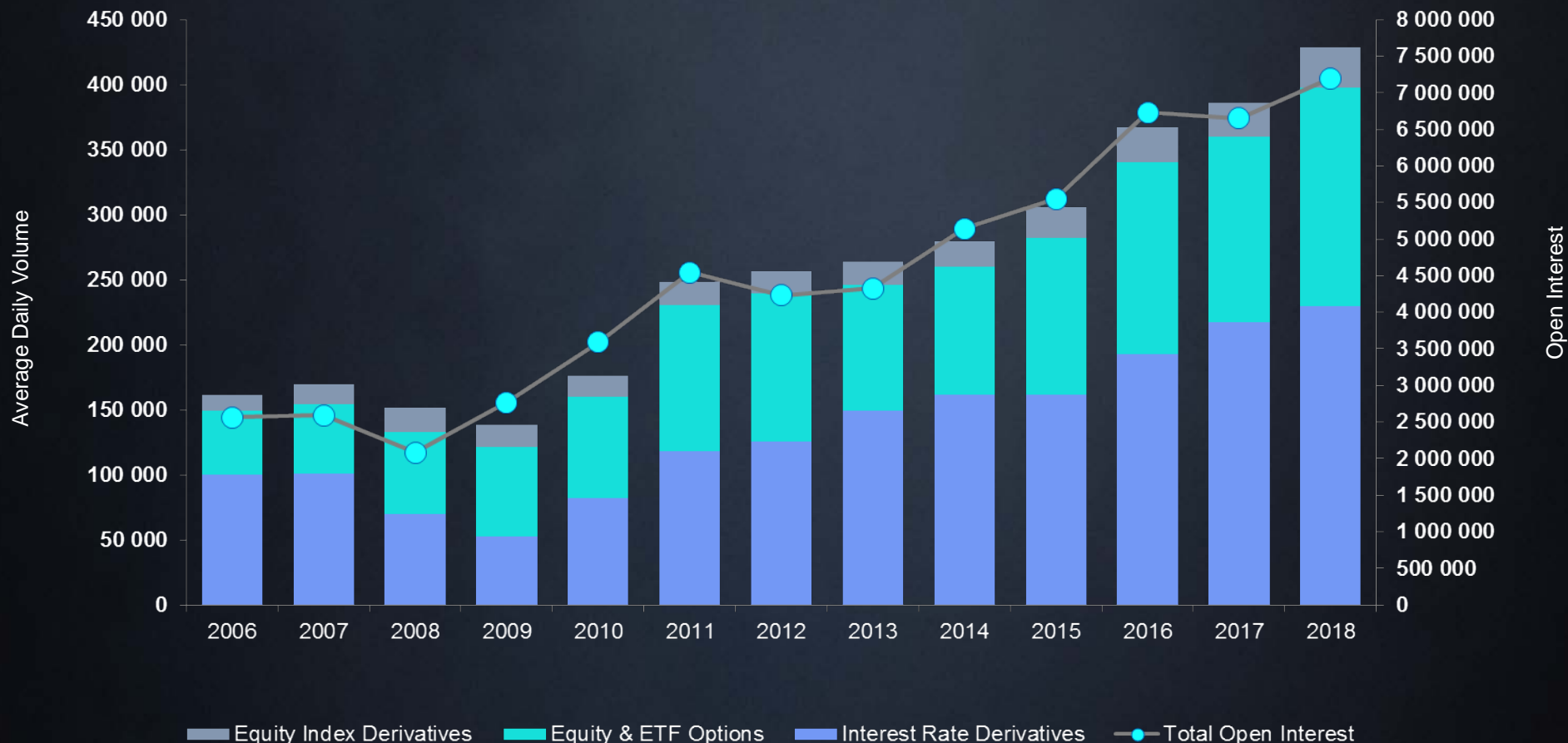
# Montréal Exchange Quarterly Equity Derivatives Market Activity Update

2018 Q2



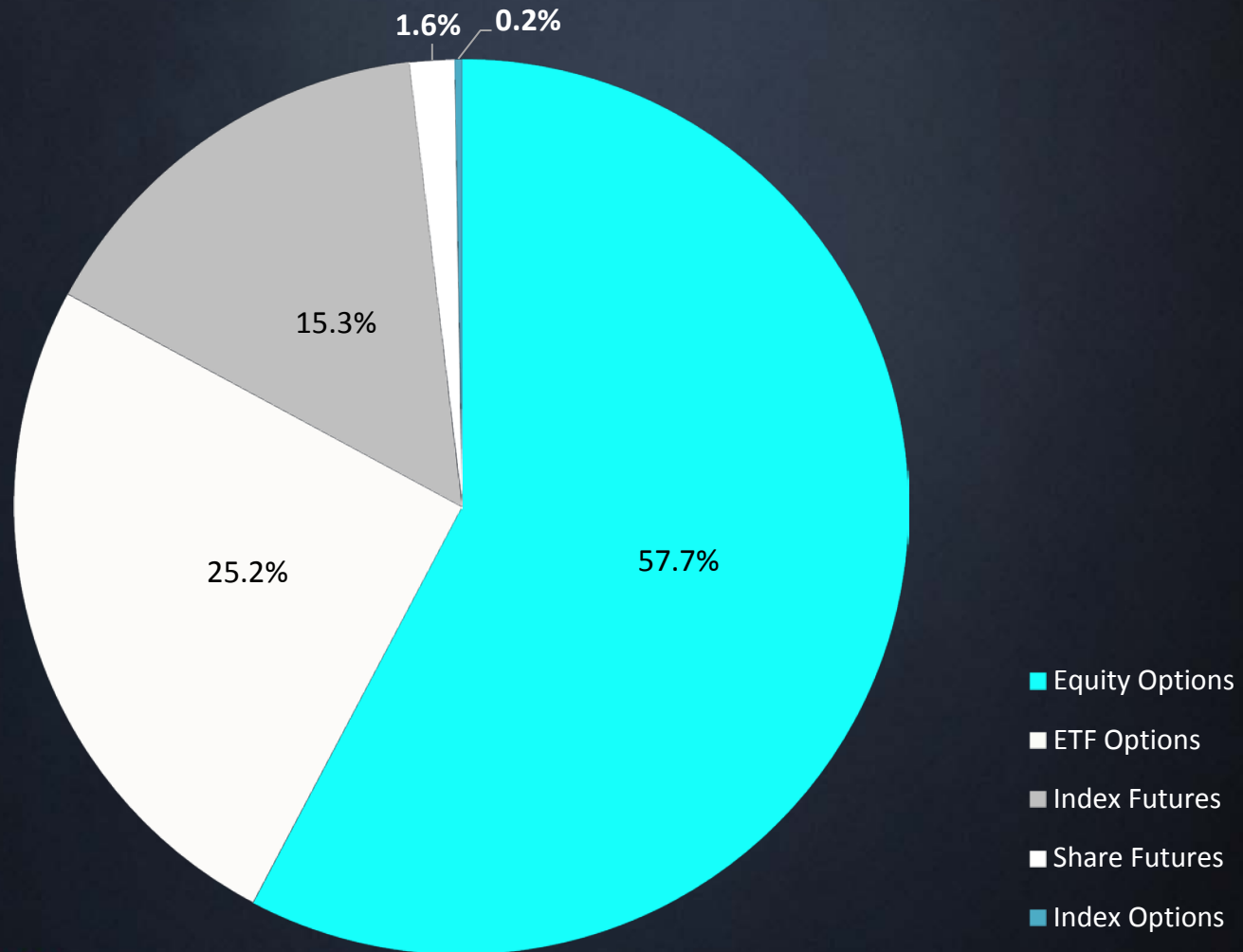
# Montreal Exchange – All Products

## Average Daily Volume & Open Interest



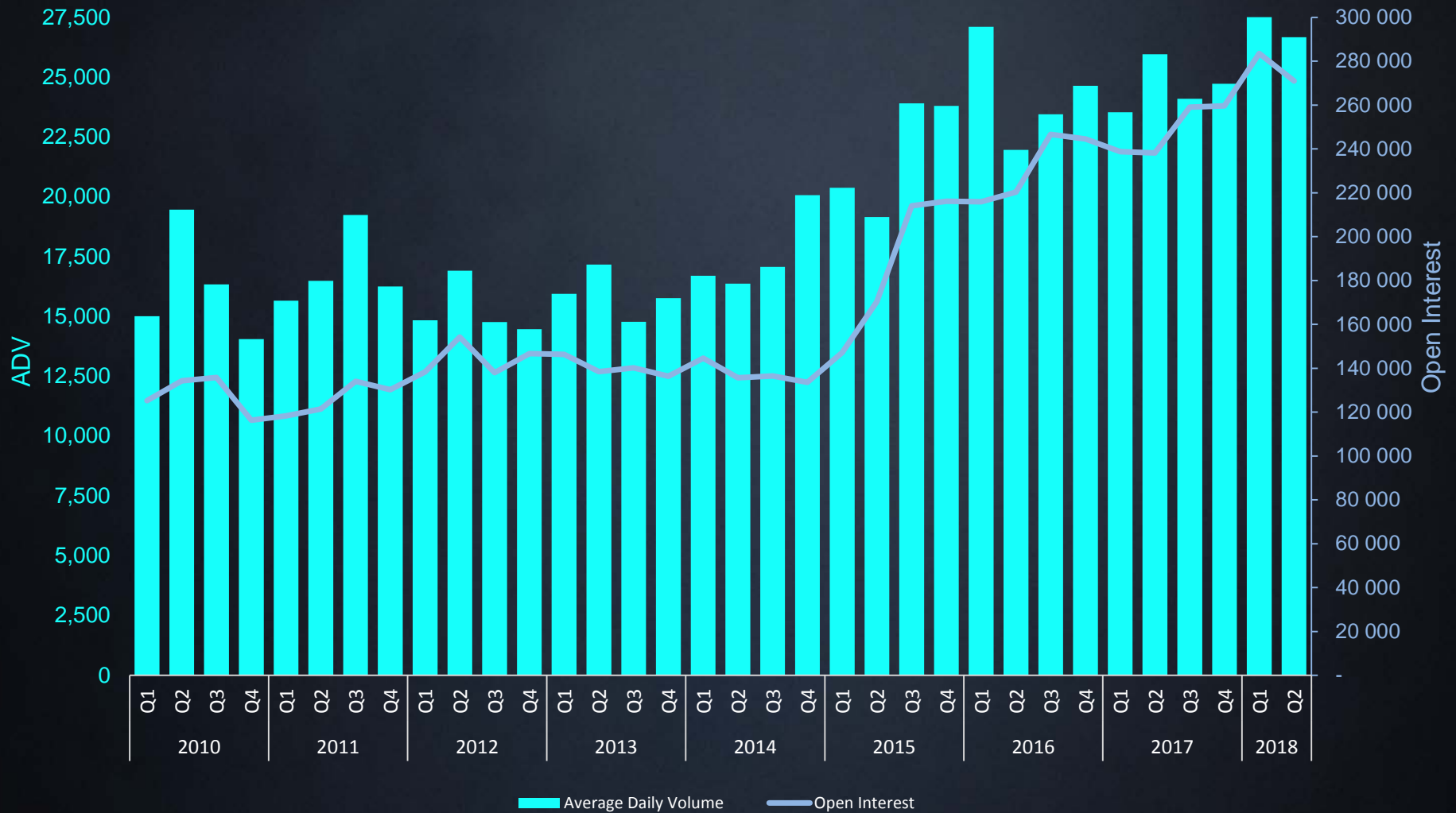
# Equity Derivatives

## Volume by product type, 2018 Q2



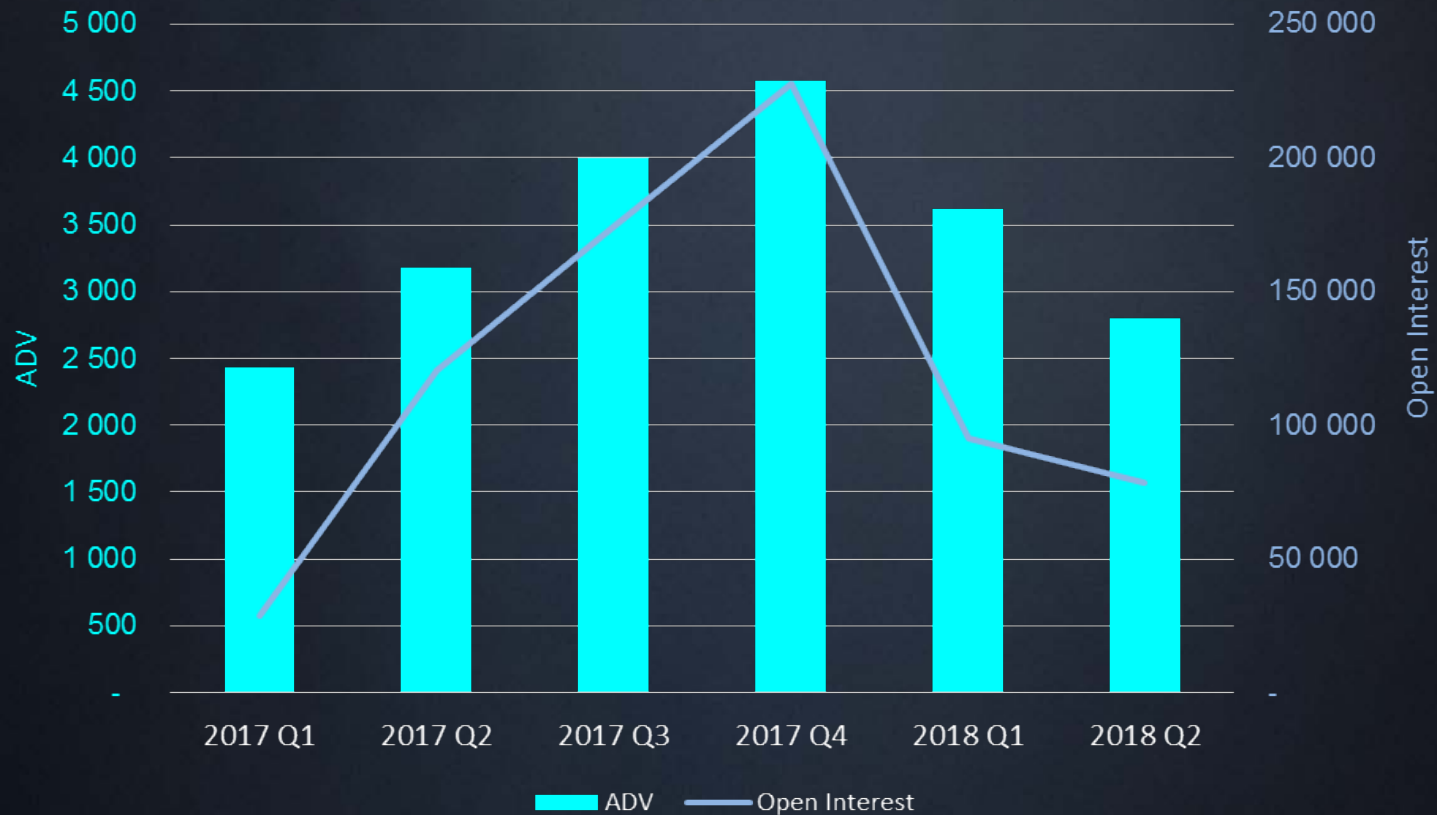
# S&P/TSX 60 Index Futures (SXF)

## Average Daily Volume & Open Interest



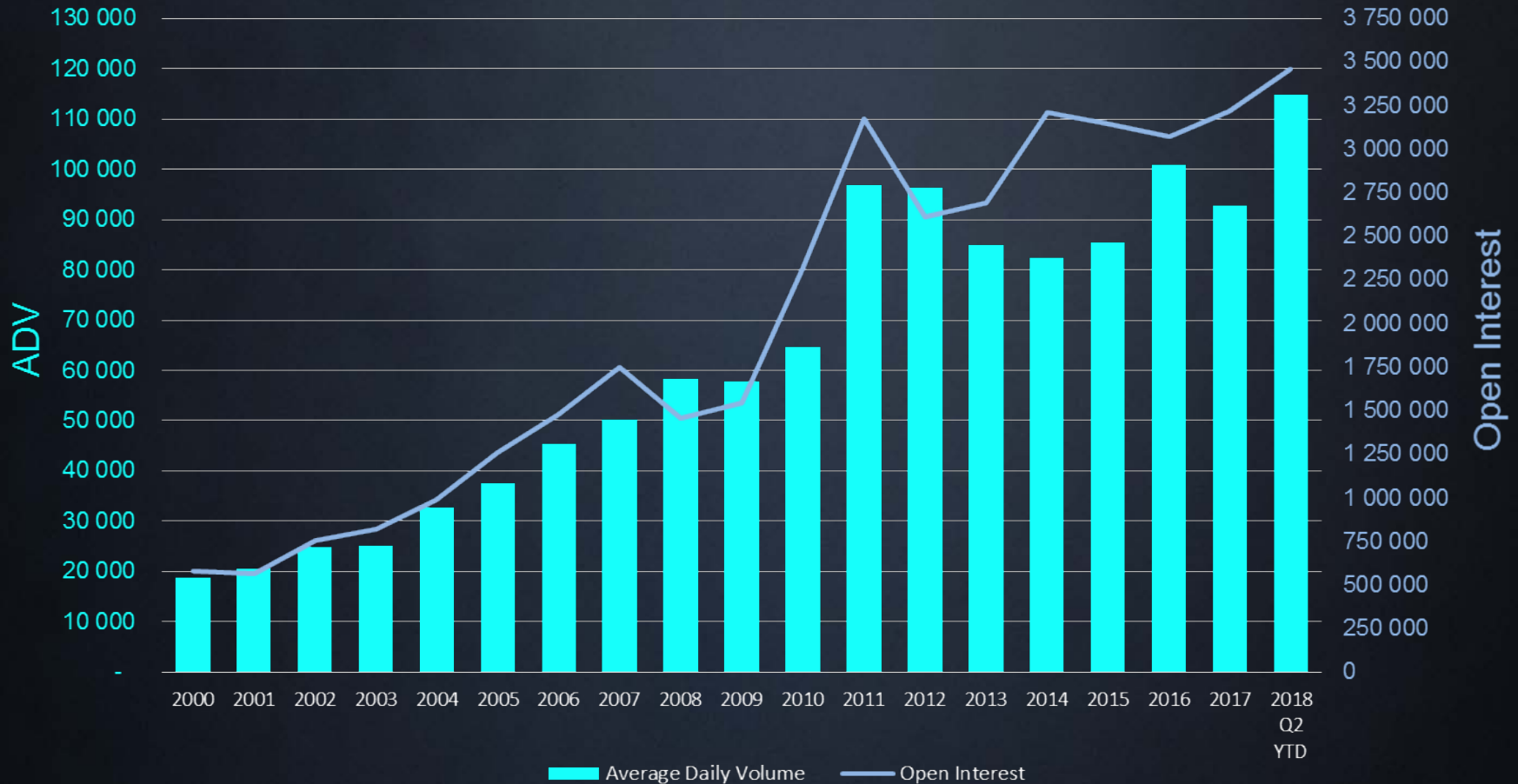
# Share Futures

## Volume & Open Interest



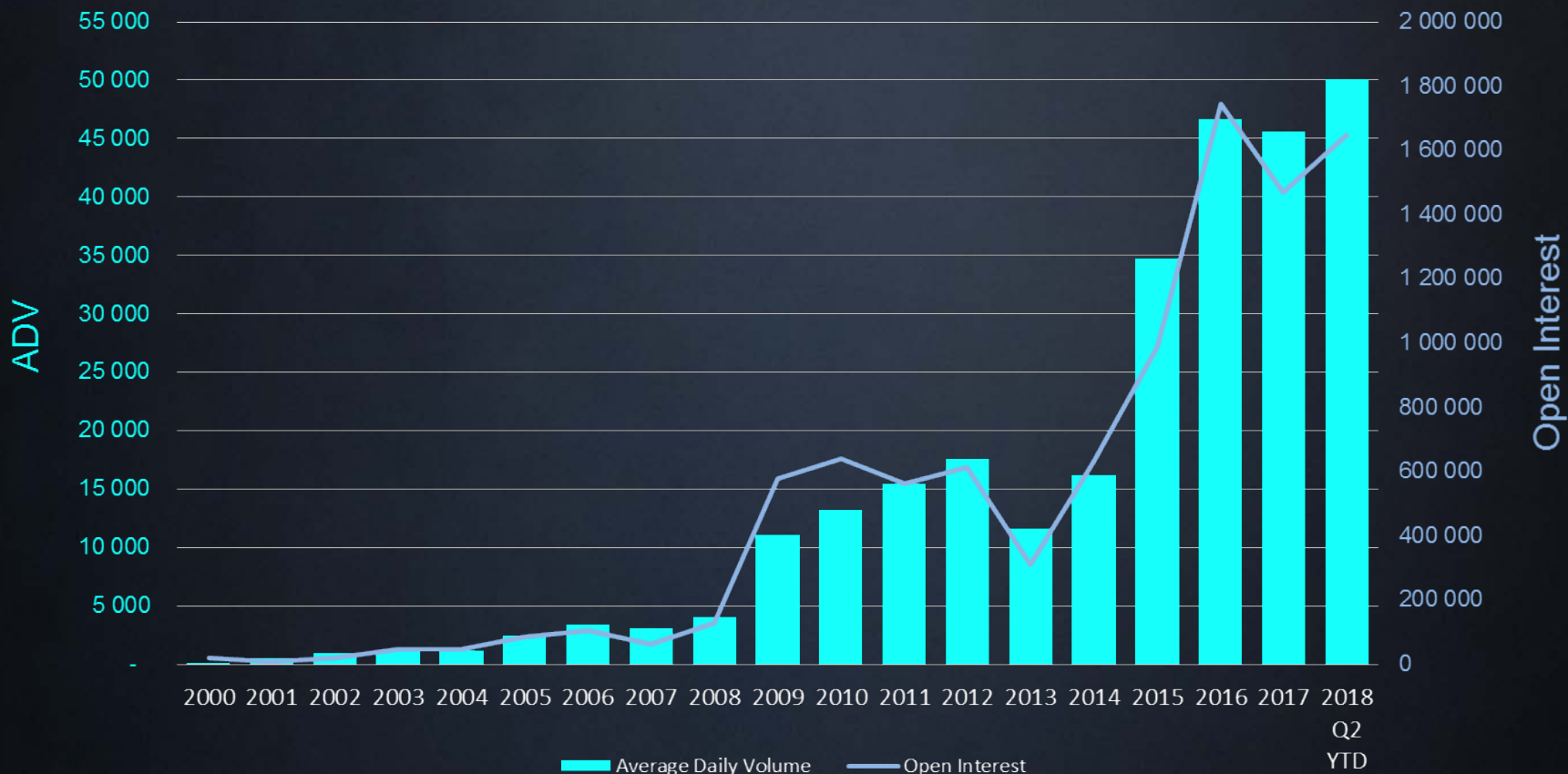
# Equity Options

## Average Daily Volume & Open Interest



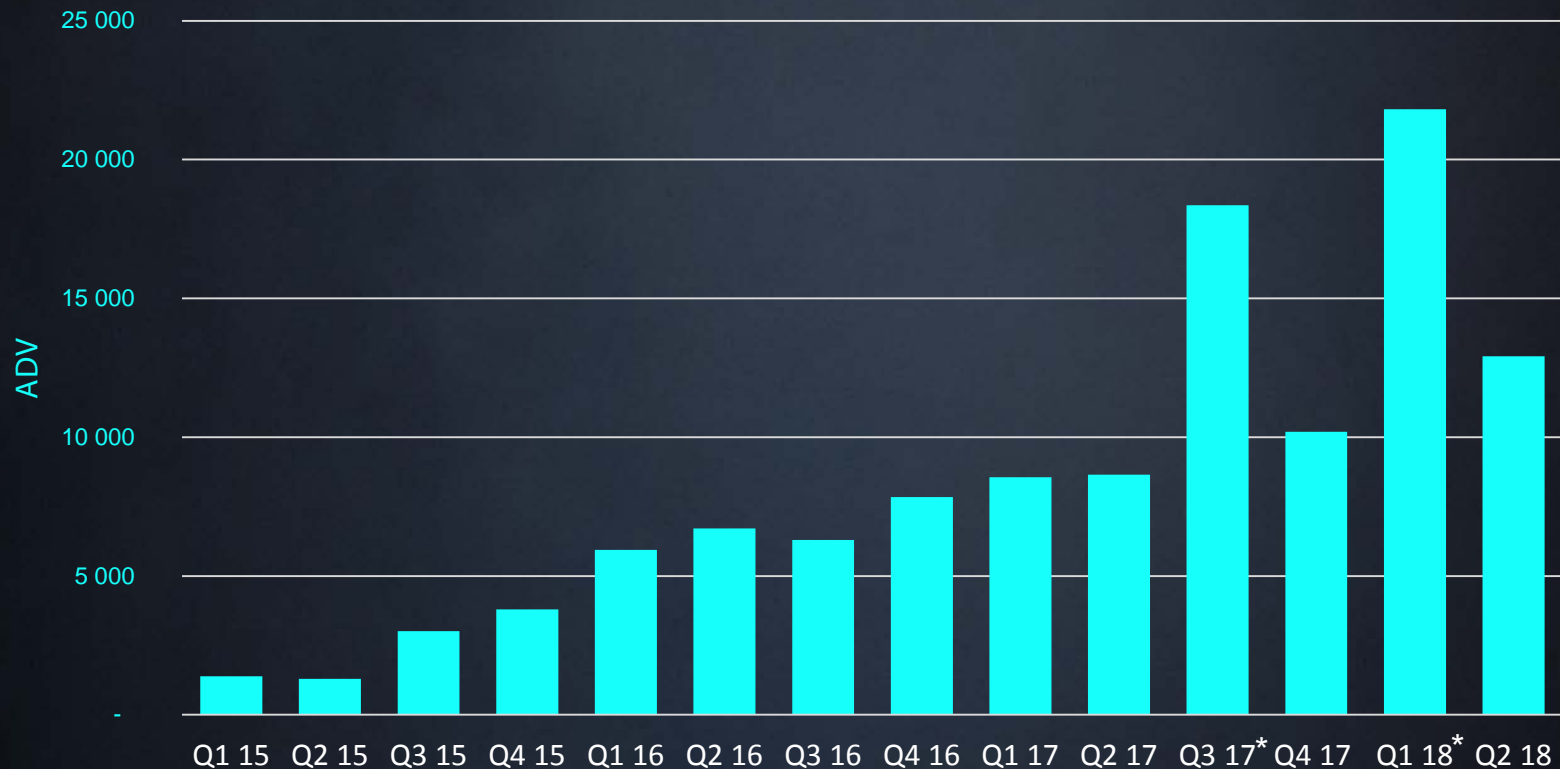
# Exchange Traded Fund Options

## Average Daily Volume & Open Interest



# Options with Weekly Listings

## Average Daily Volume



Option classes with weekly expiries symbols

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



# Top 10 Most Active Options Classes, 2018 Q2

Institutional & Retail Participation

#	Symbol	Institutional	Retail
1	XIU	90%	10%
2	ACB	6%	94%
3	WEED	6%	94%
4	BBD	63%	37%
5	XEG	88%	12%
6	TD	37%	63%
7	ENB	30%	70%
8	RY	35%	65%
9	CPG	19%	81%
10	BNS	24%	76%

Institutional Participation  
(client flow only)

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

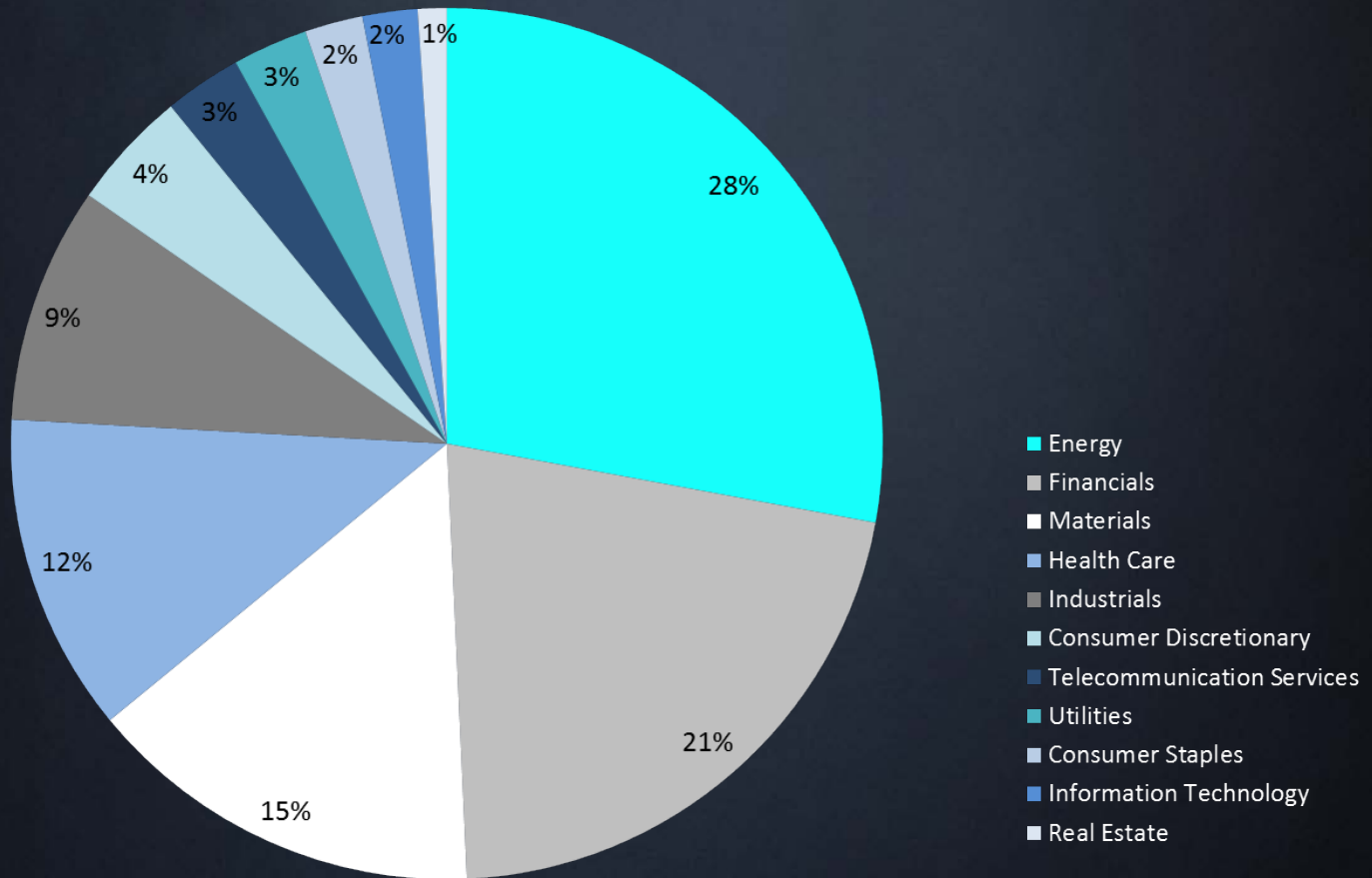


Retail Participation  
(client flow only)

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

# MX Options

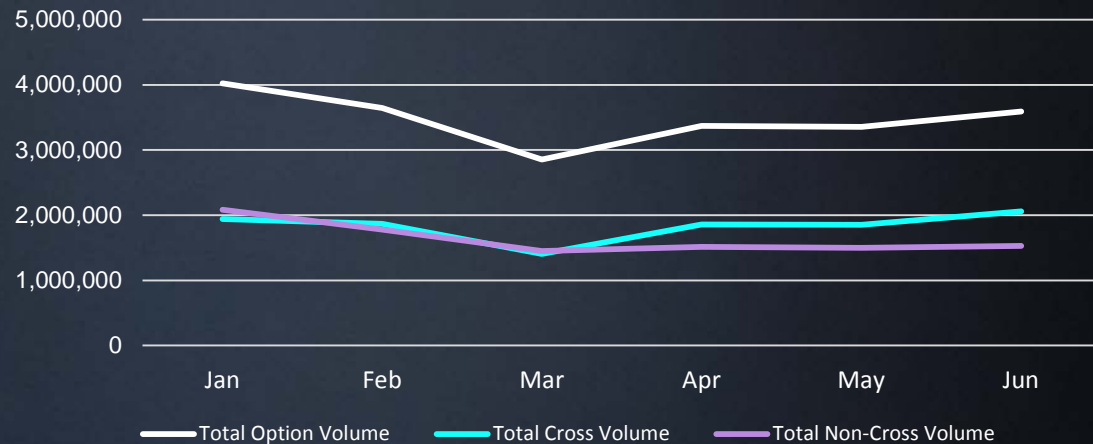
## Transaction Volume by Sector, 2018 Q2 YTD



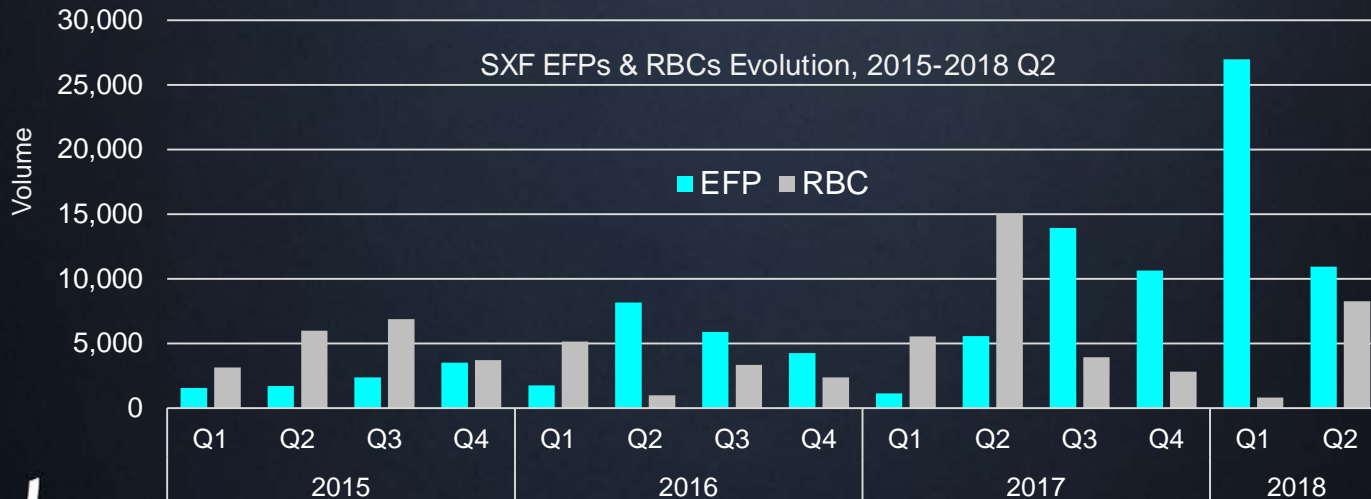
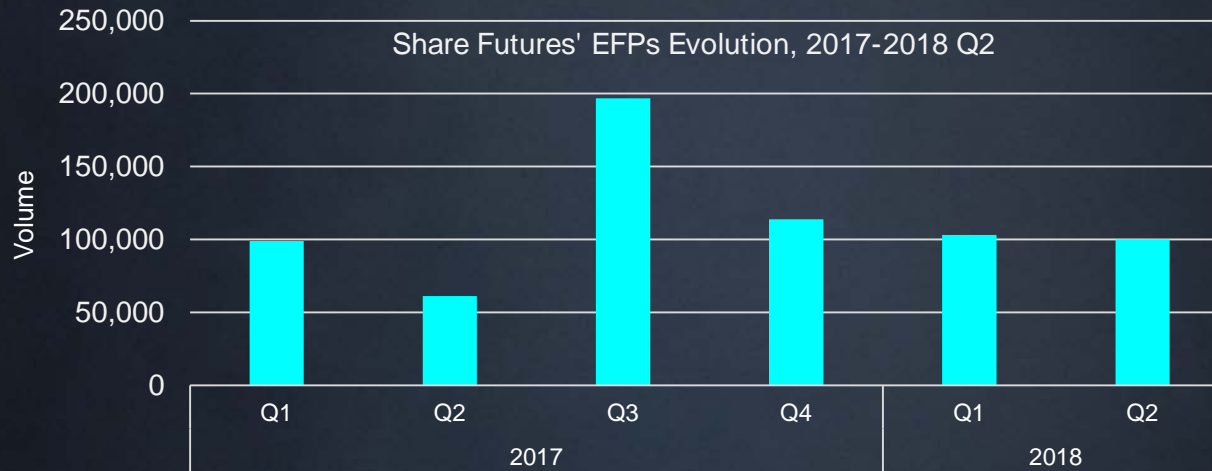
# Institutional Broker Rankings & Cross Evolution, 2018 Q2 YTD

#	Broker	Volume
1	TD Securities Inc.	3 436 912
2	BMO Nesbitt Burns Inc.	3 345 589
3	National Bank Financial Inc.	1 864 743
4	RBC Dominion Securities Inc.	1 126 862
5	CIBC World Markets Inc.	675 420
6	JitneyTrade Inc.	484 731
7	Société Générale Capital Canada Inc.	44 373

Monthly Options Volume, Cross & Non-Cross



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



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