

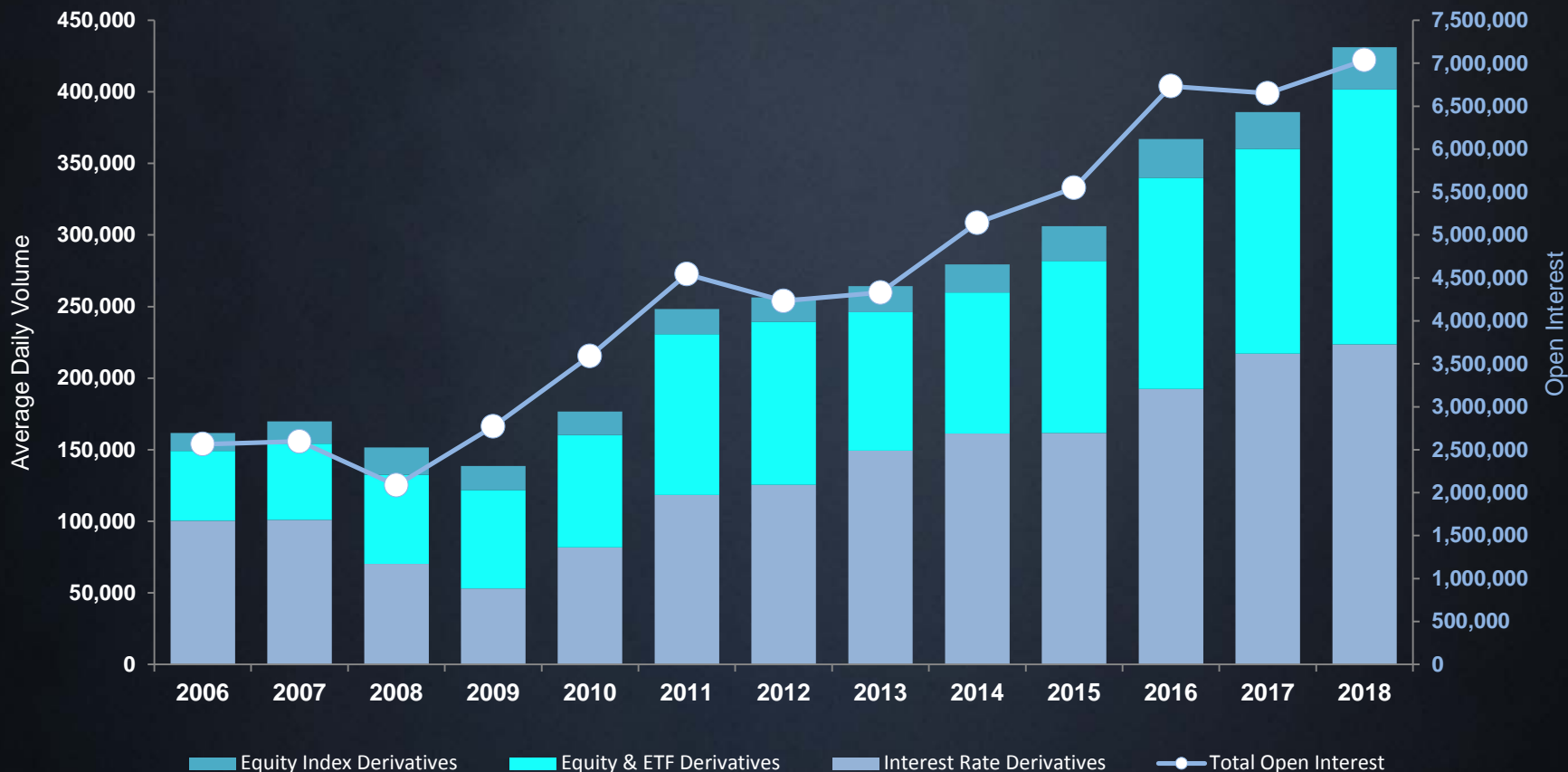
Montréal Exchange Quarterly Equity Derivatives Market Activity Update

2018 Q3



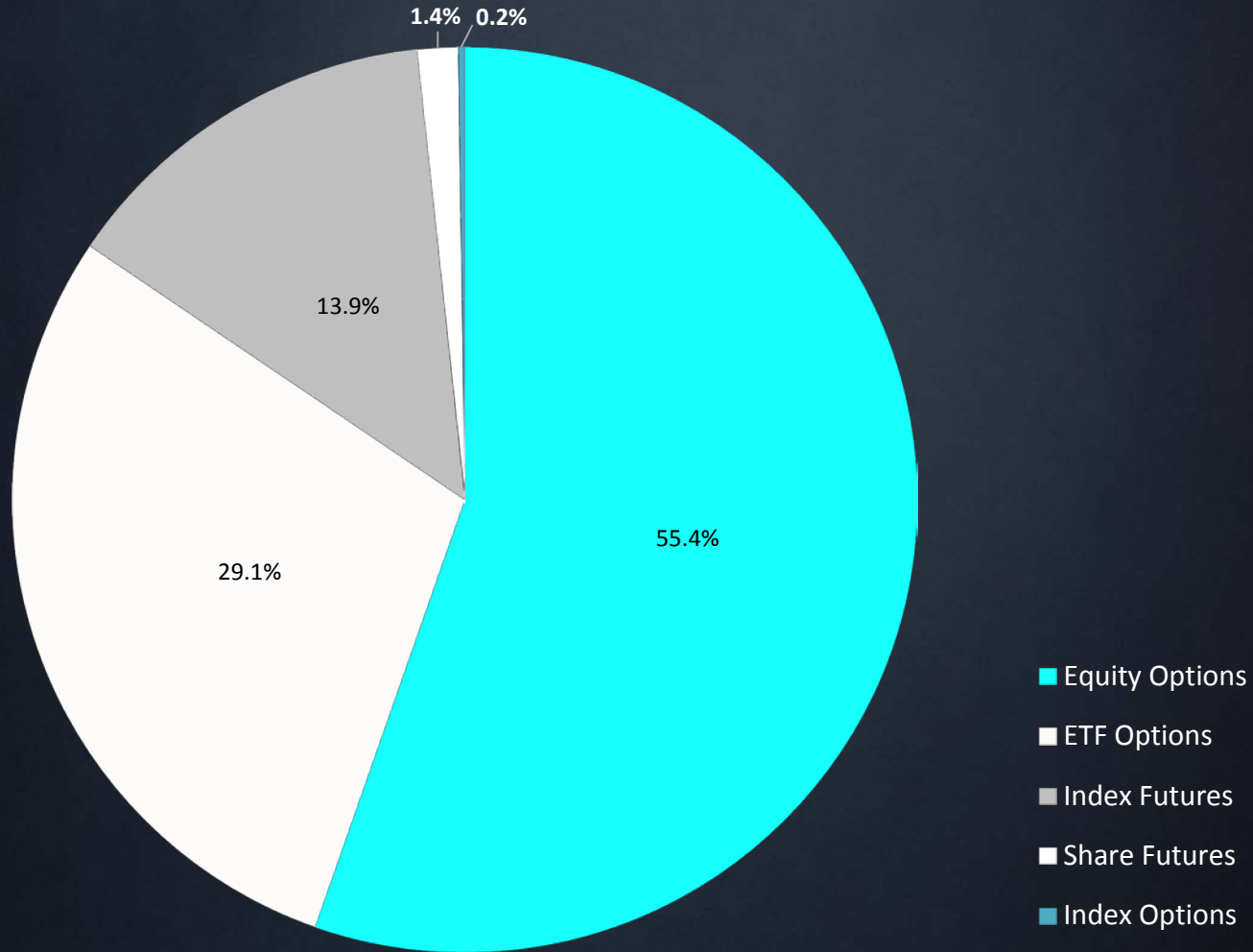
Montreal Exchange – All Products

Average Daily Volume & Open Interest



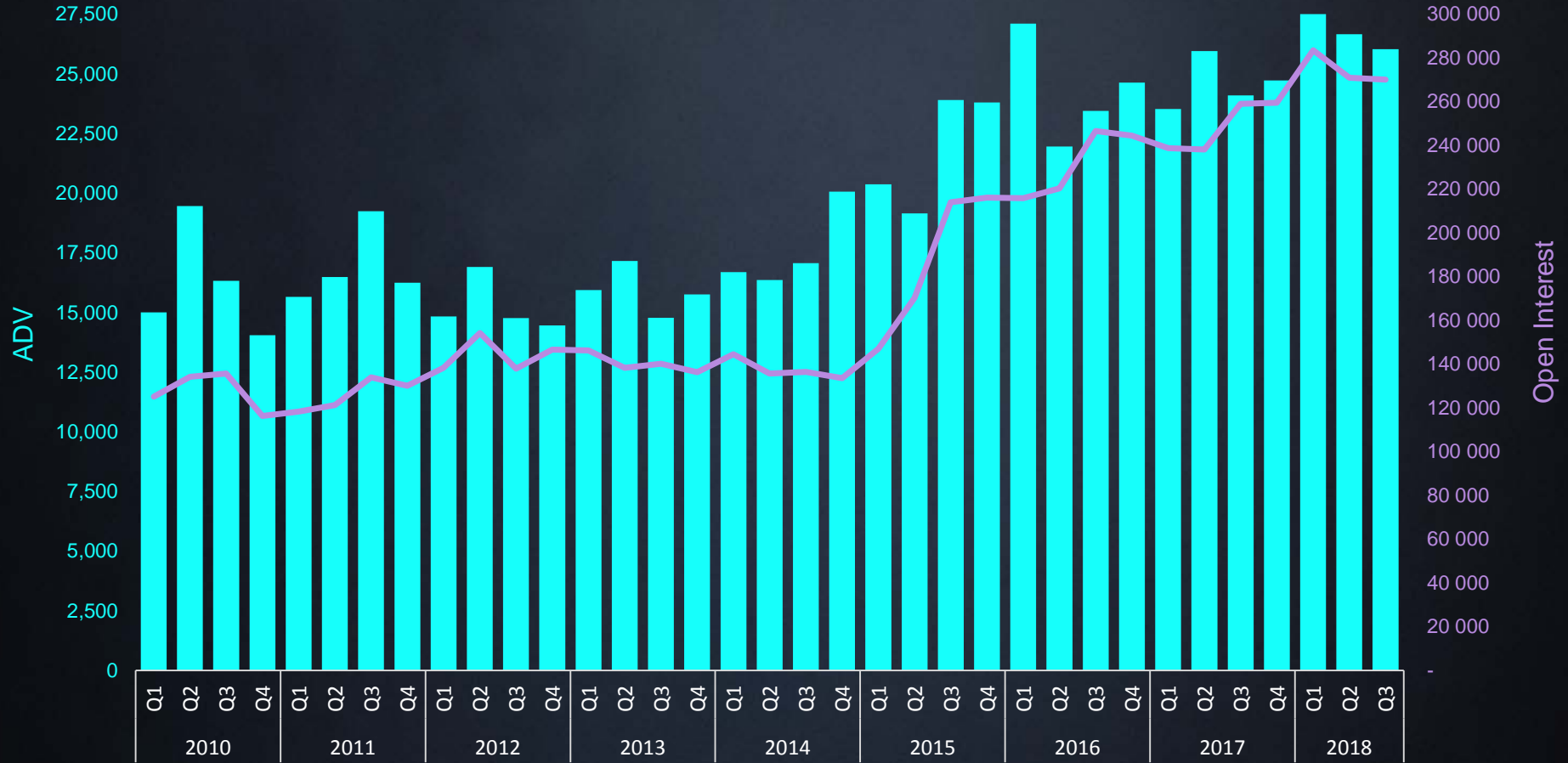
Equity Derivatives

Volume by product type, 2018 Q3 YTD



S&P/TSX 60 Index Futures (SXF)

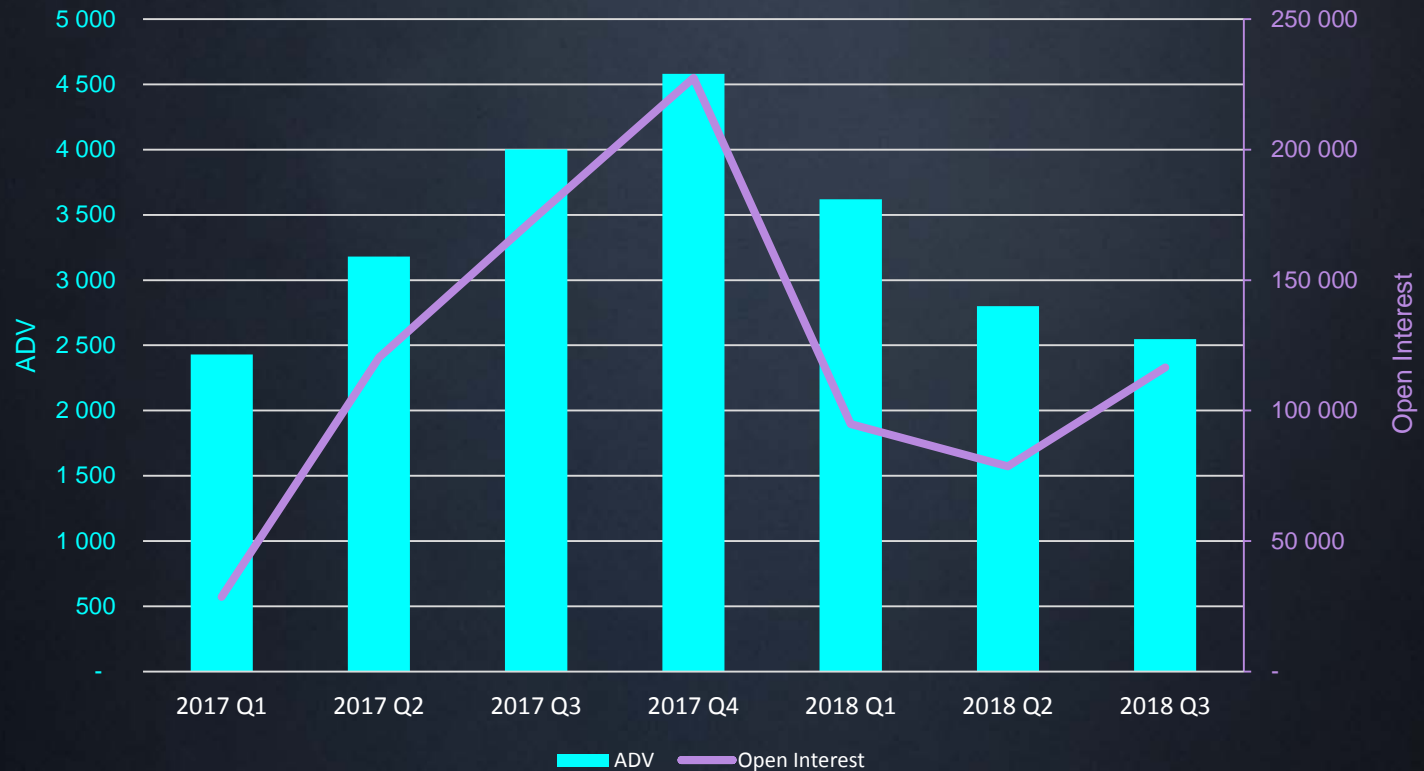
Average Daily Volume & Open Interest



■ Average Daily Volume
 — Open Interest

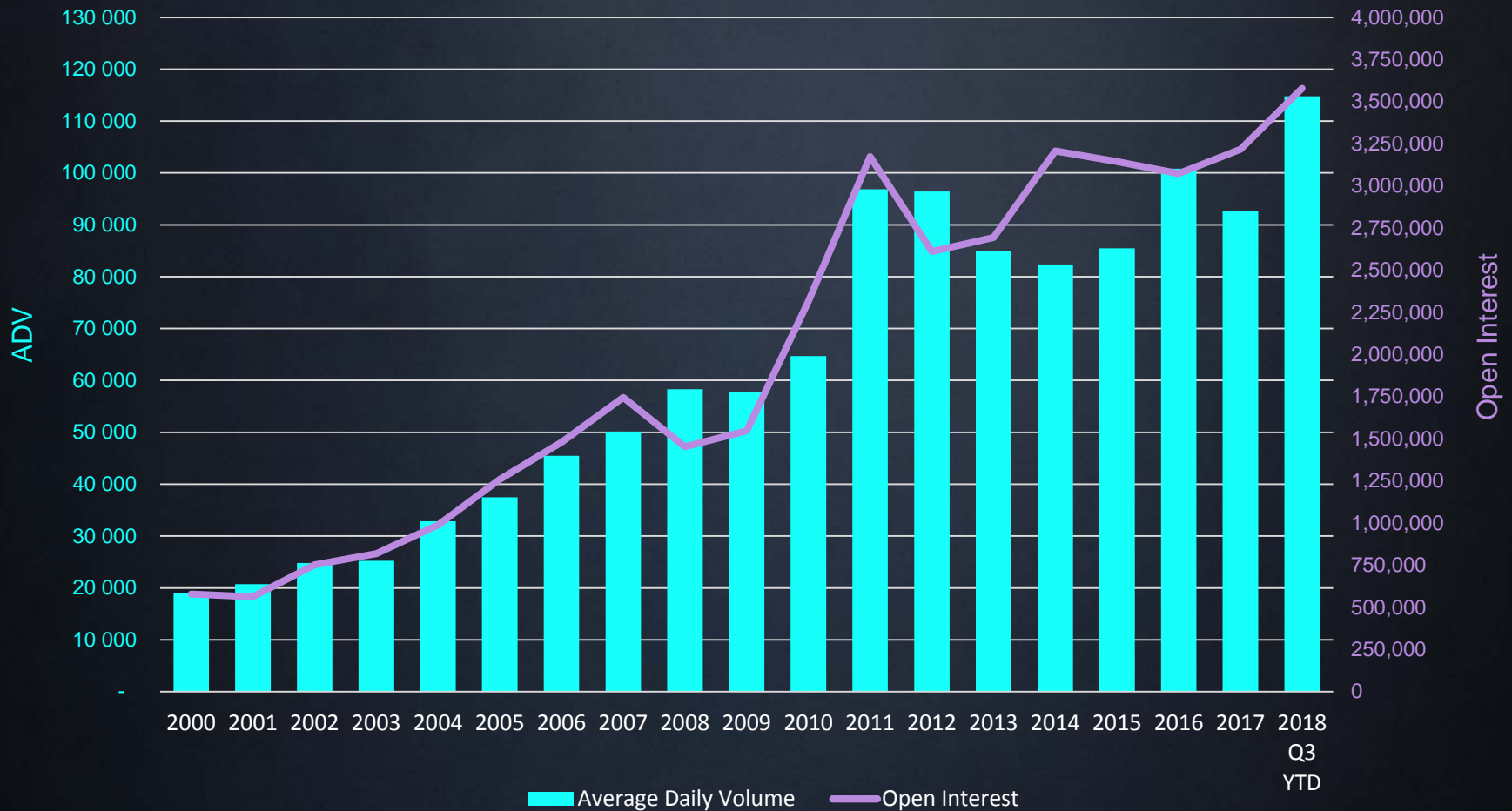
Share Futures

Average Daily Volume & Open Interest

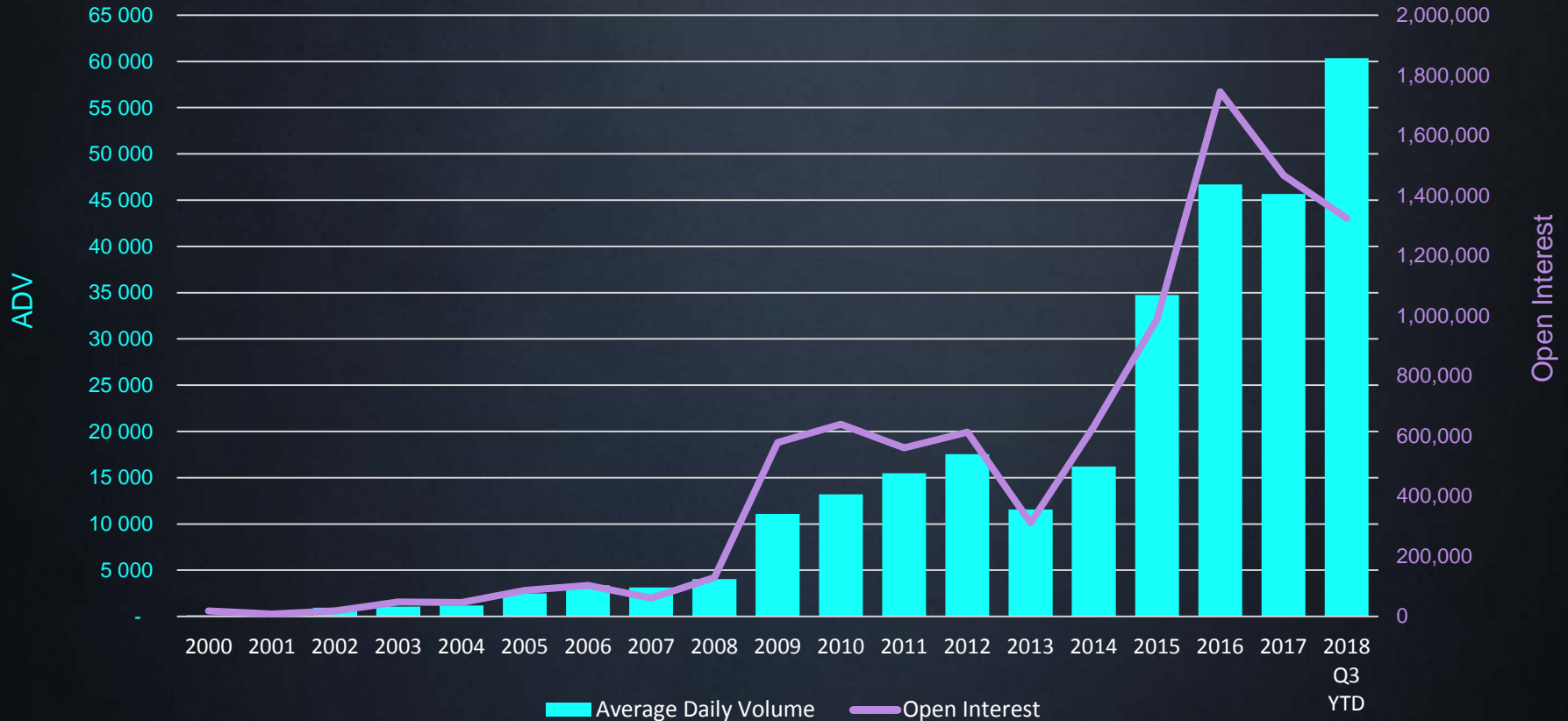


Equity Options

Average Daily Volume & Open Interest

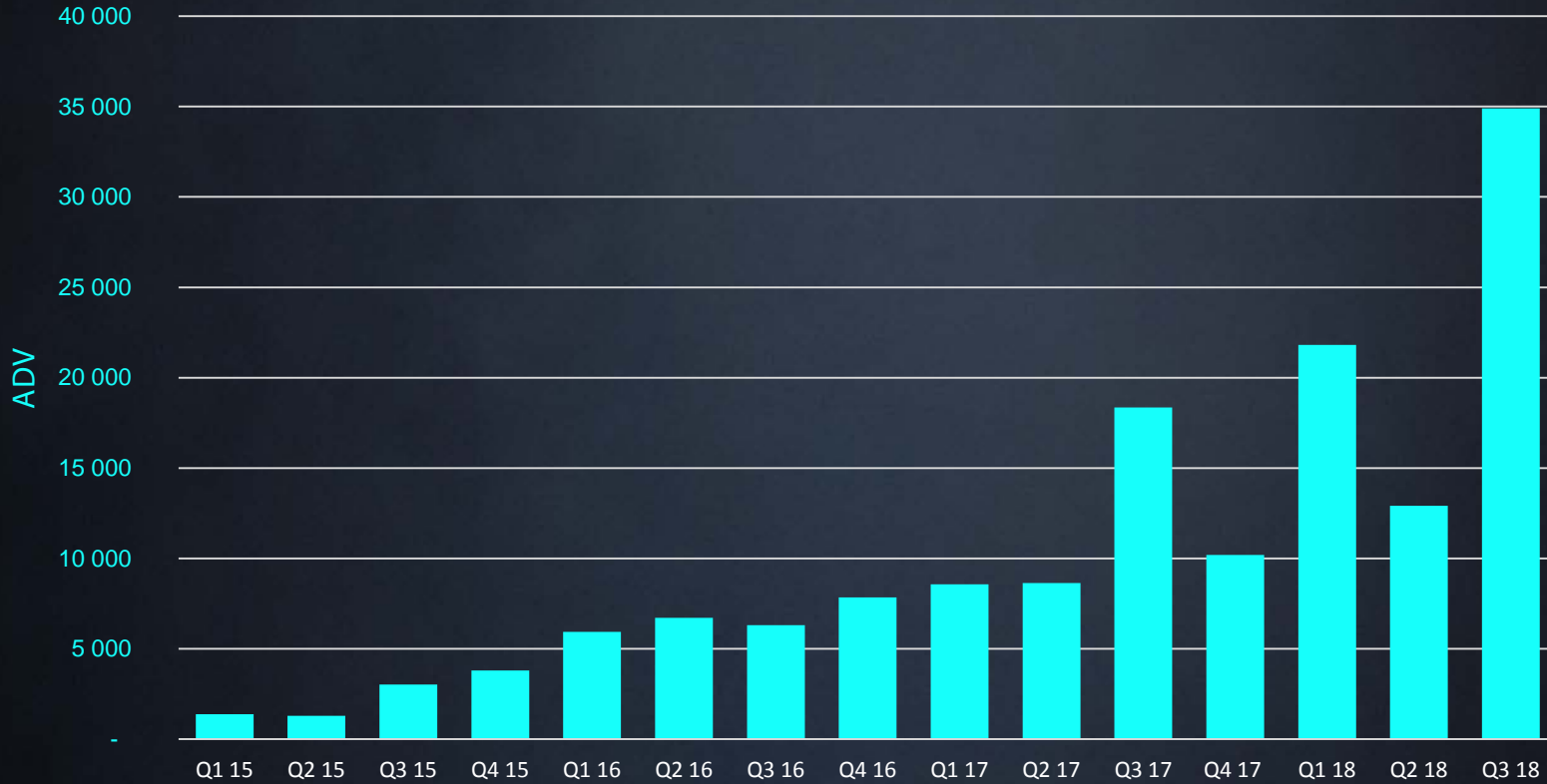


Exchange Traded Fund Options Average Daily Volume & Open Interest



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 Q3 YTD

Institutional & Retail Participation

#	Symbol	Institutional	Retail
1	XIU	93%	7%
2	ACB	18%	82%
3	WEED	6%	94%
4	BBD	68%	32%
5	XEG	87%	13%
6	TD	36%	64%
7	ENB	32%	68%
8	ZEB	99%	1%
9	RY	33%	67%
10	BNS	25%	75%

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

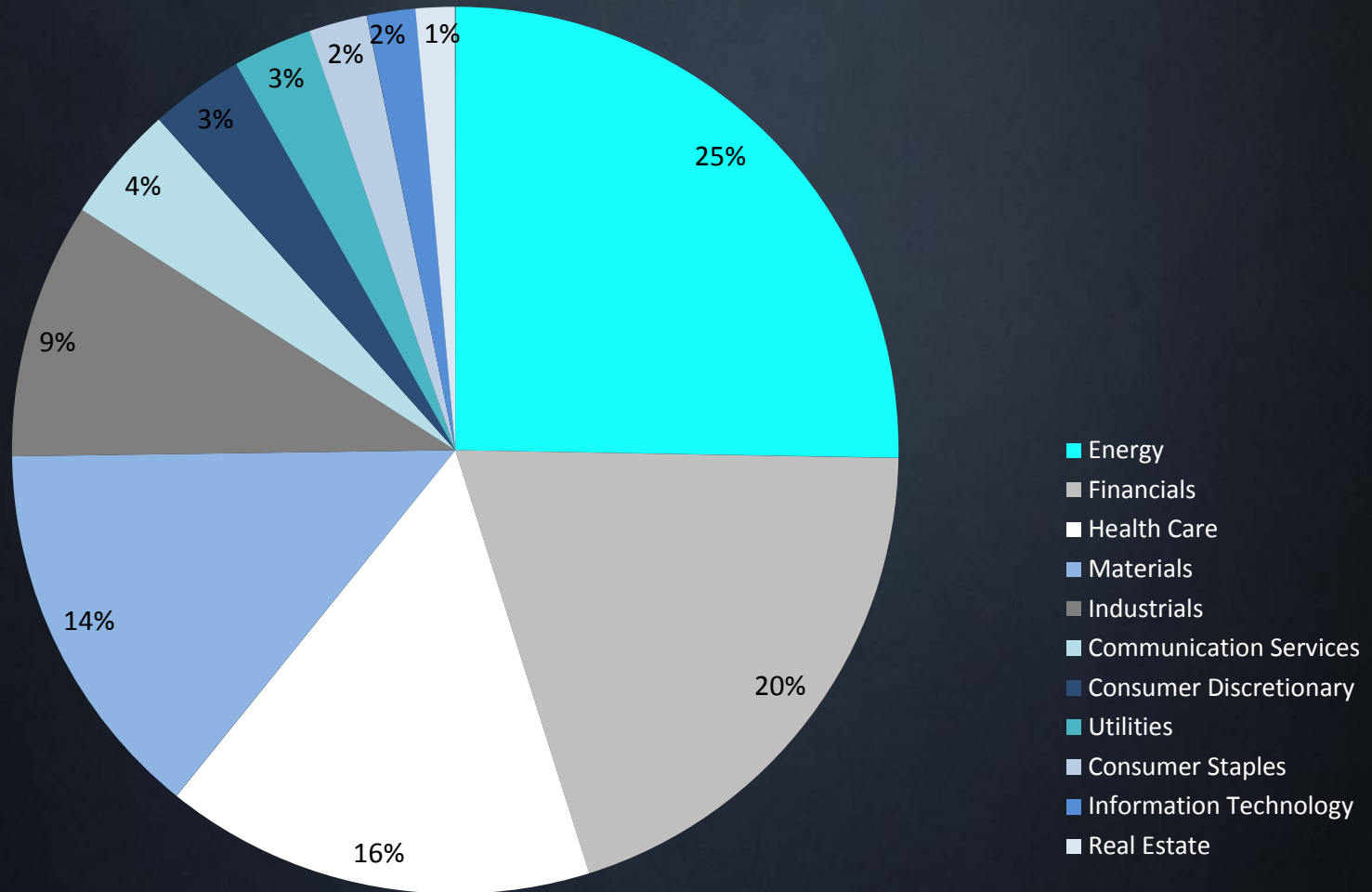


Retail Participation (client flow only)

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

MX Options

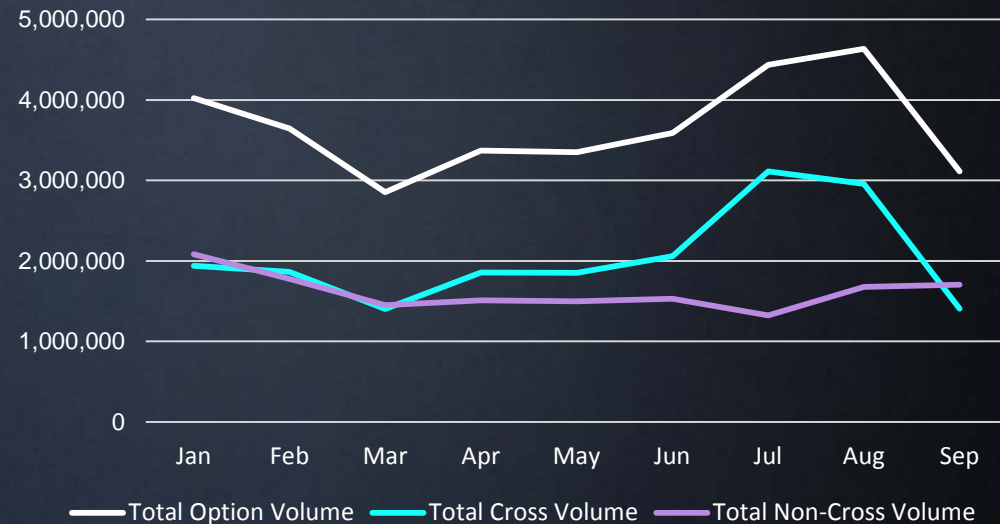
Transaction Volume by Sector, 2018 Q3 YTD



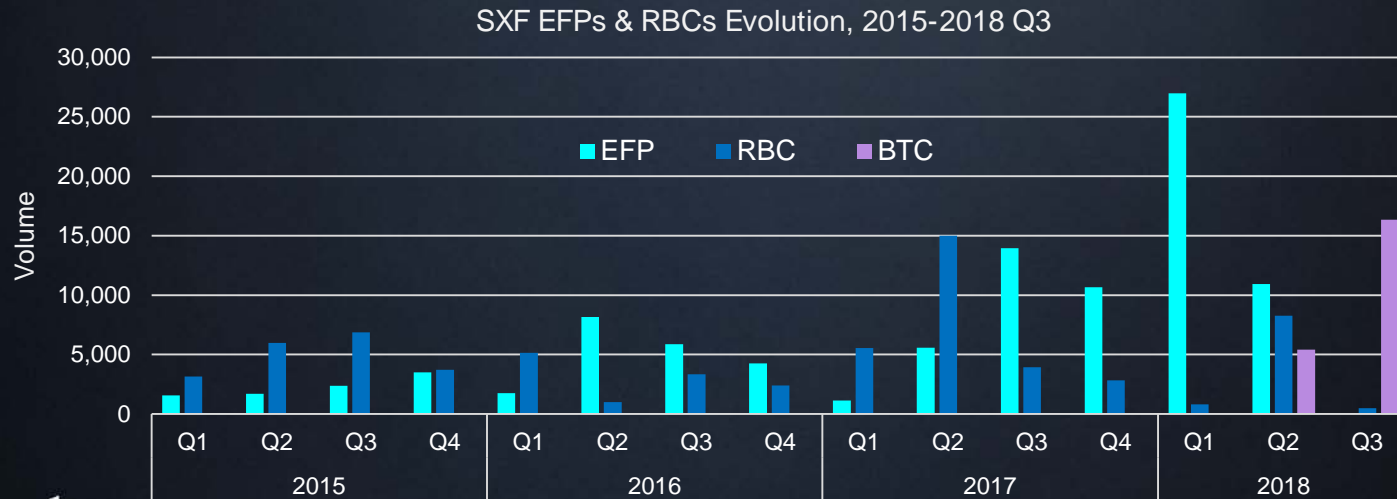
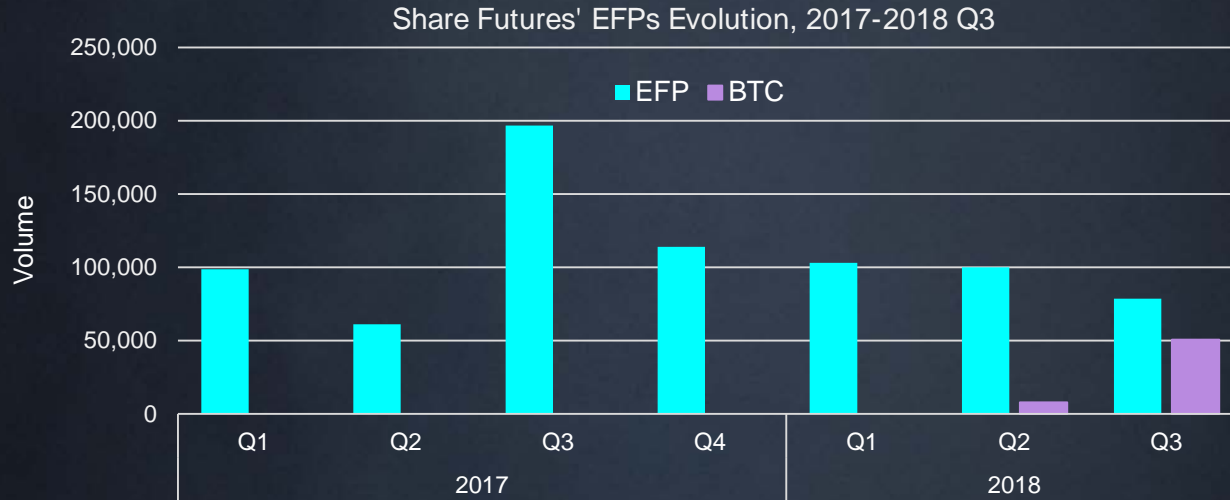
Institutional Broker Rankings & Cross Evolution 2018 Q3 YTD

#	Broker	Volume
1	TD Securities Inc.	7 012 643
2	BMO Nesbitt Burns Inc.	5 366 550
3	National Bank Financial Inc.	2 522 968
4	RBC Dominion Securities Inc.	1 560 396
5	CIBC World Markets Inc.	1 078 127
6	JitneyTrade Inc.	862 938
7	Société Générale Capital Canada Inc.	53 909

Monthly Option Volume, Cross & Non-Cross



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





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