

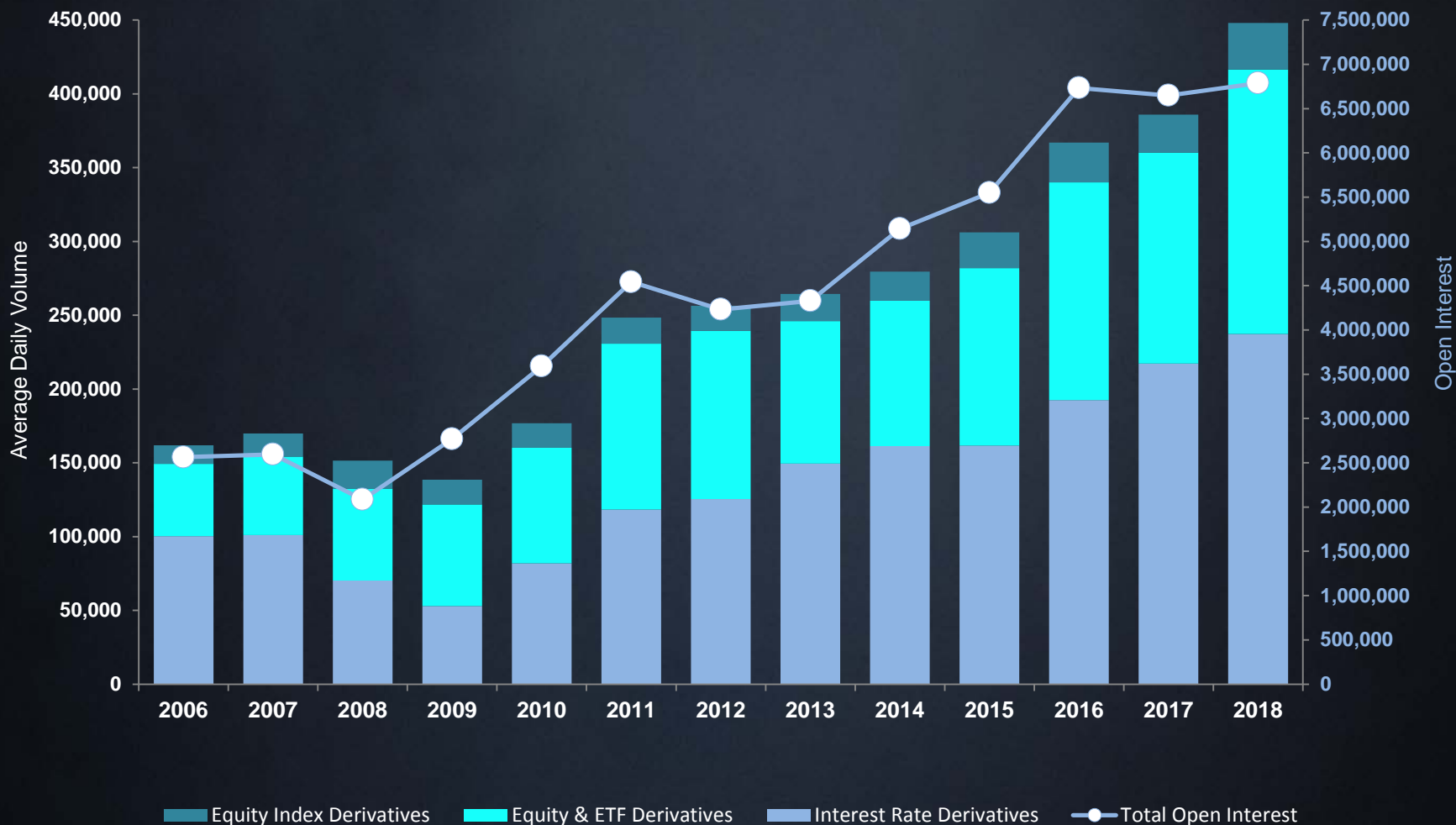
Montréal Exchange Quarterly Equity Derivatives Market Activity Update

2018 Q4



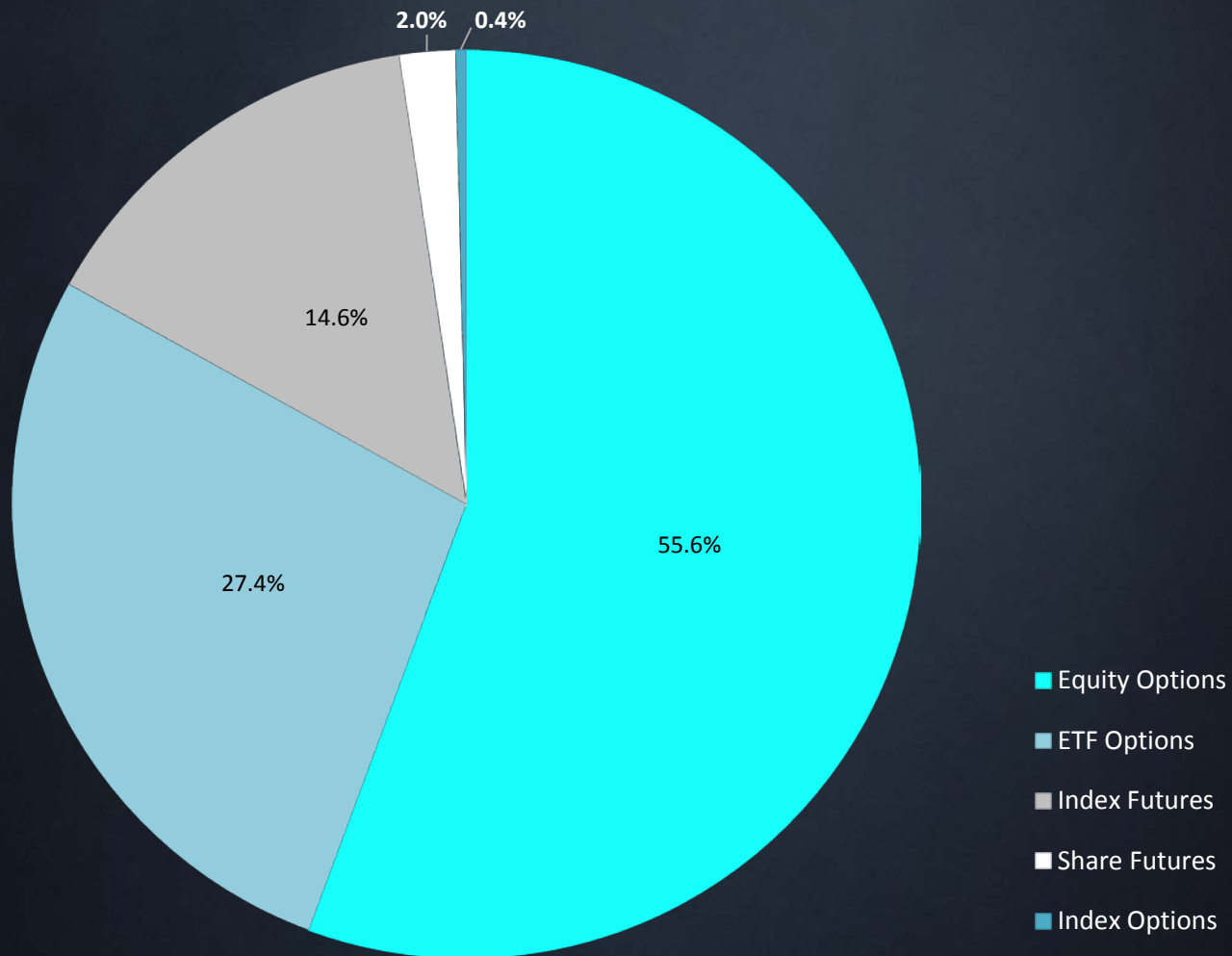
Montreal Exchange – All Products

Average Daily Volume & Open Interest



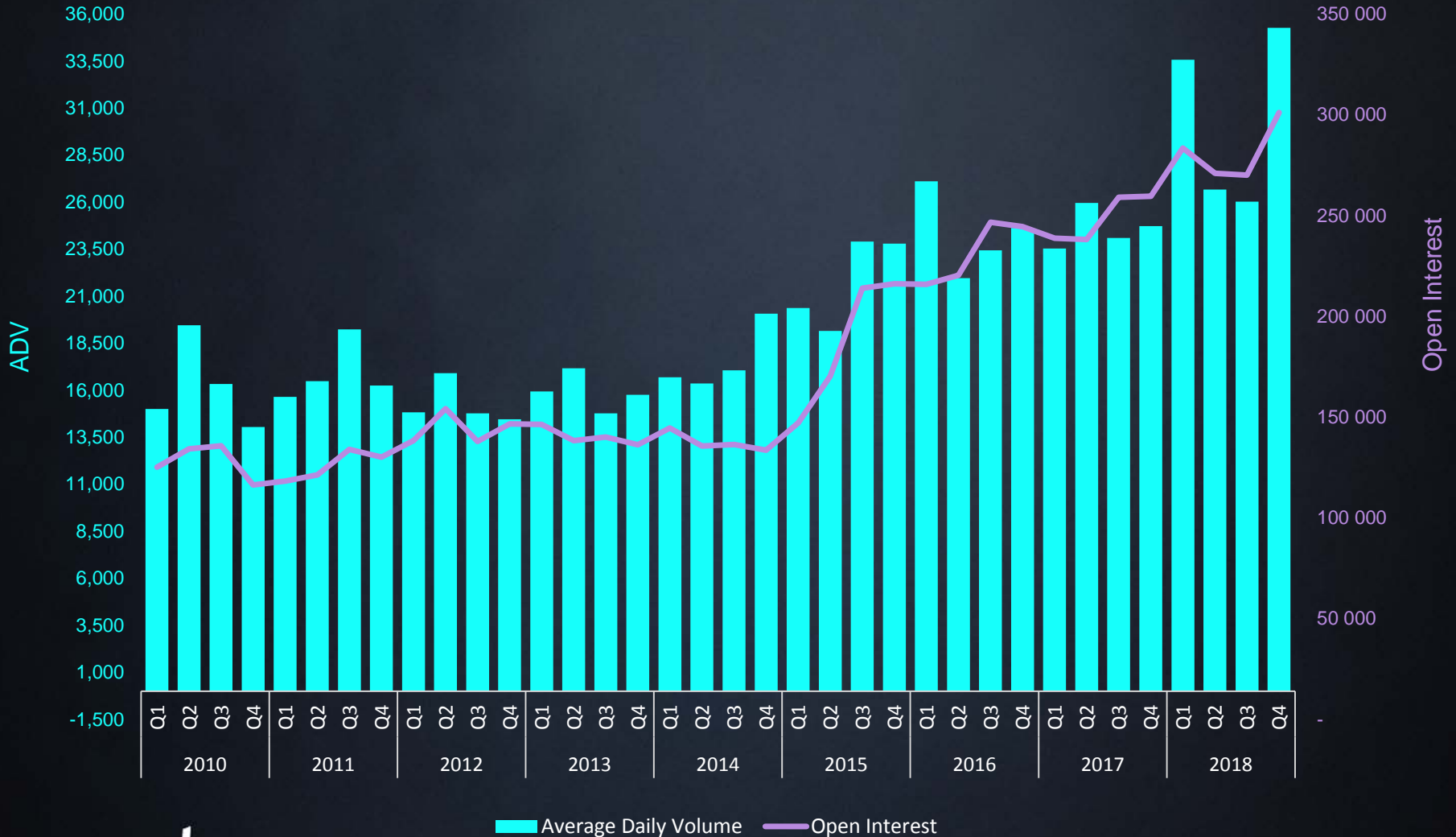
Equity Derivatives

Volume by product type, 2018



S&P/TSX 60 Index Futures (SXF)

Average Daily Volume & Open Interest



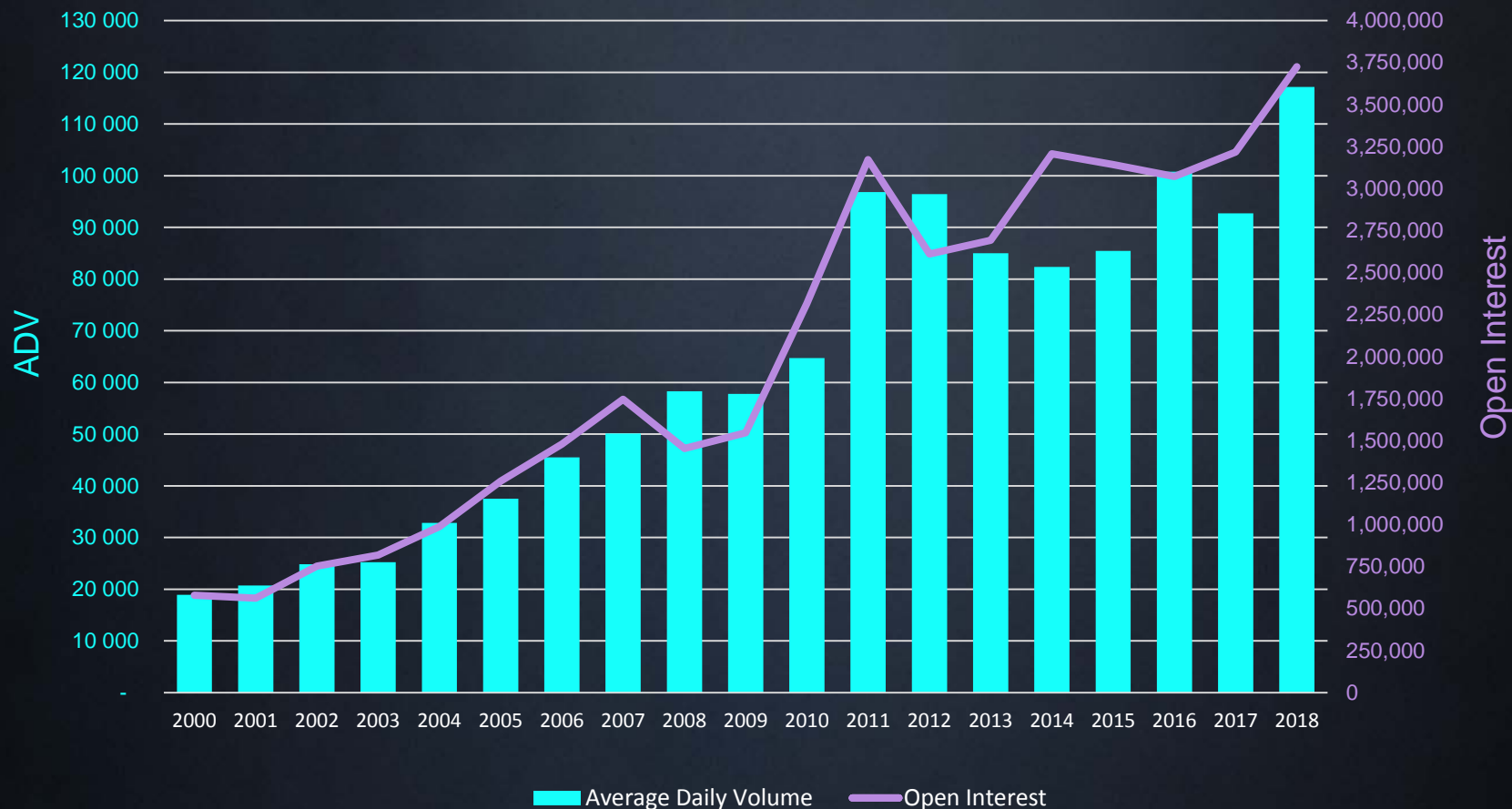
Share Futures

Average Daily Volume & Open Interest

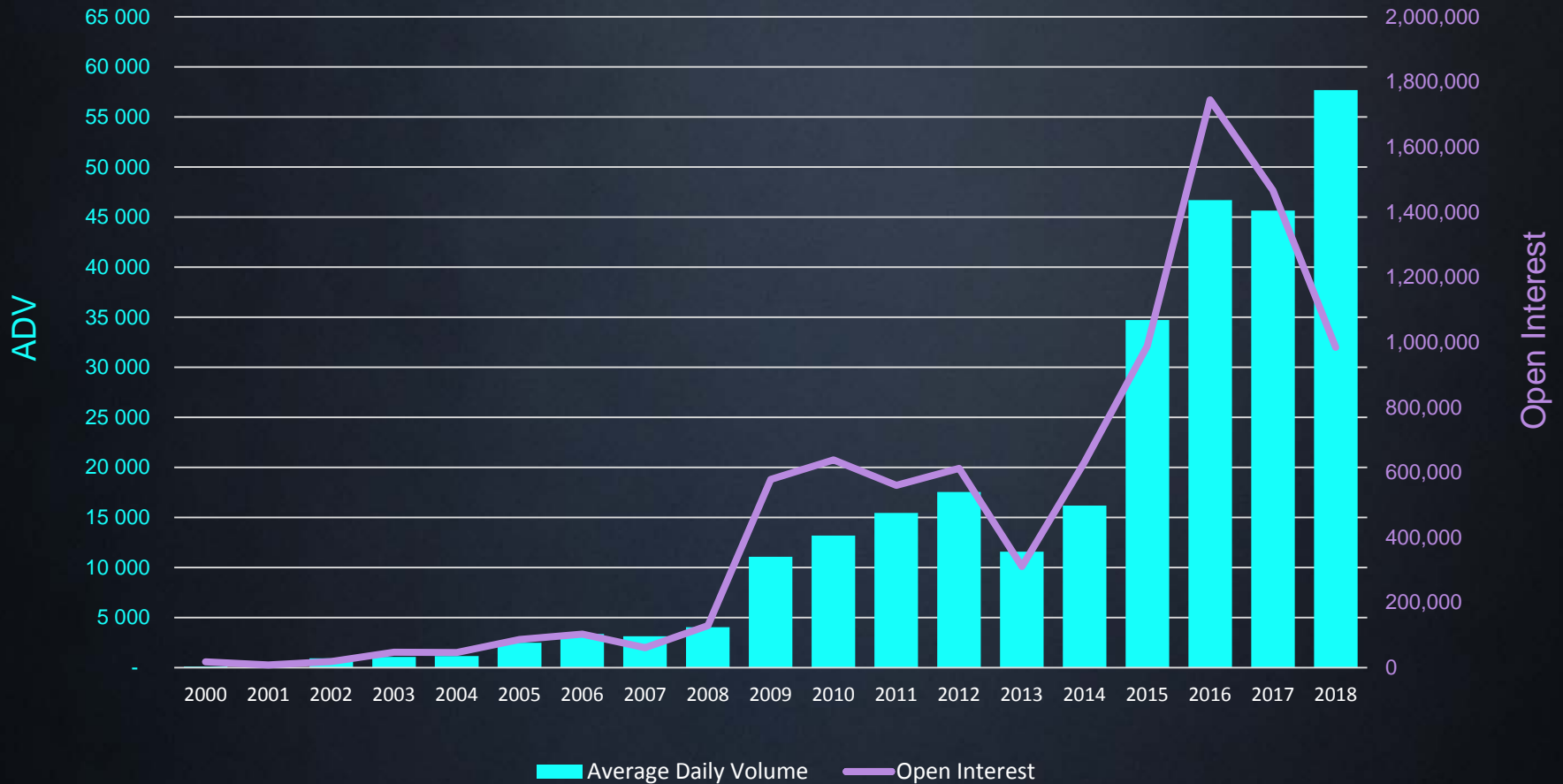


Equity Options

Average Daily Volume & Open Interest

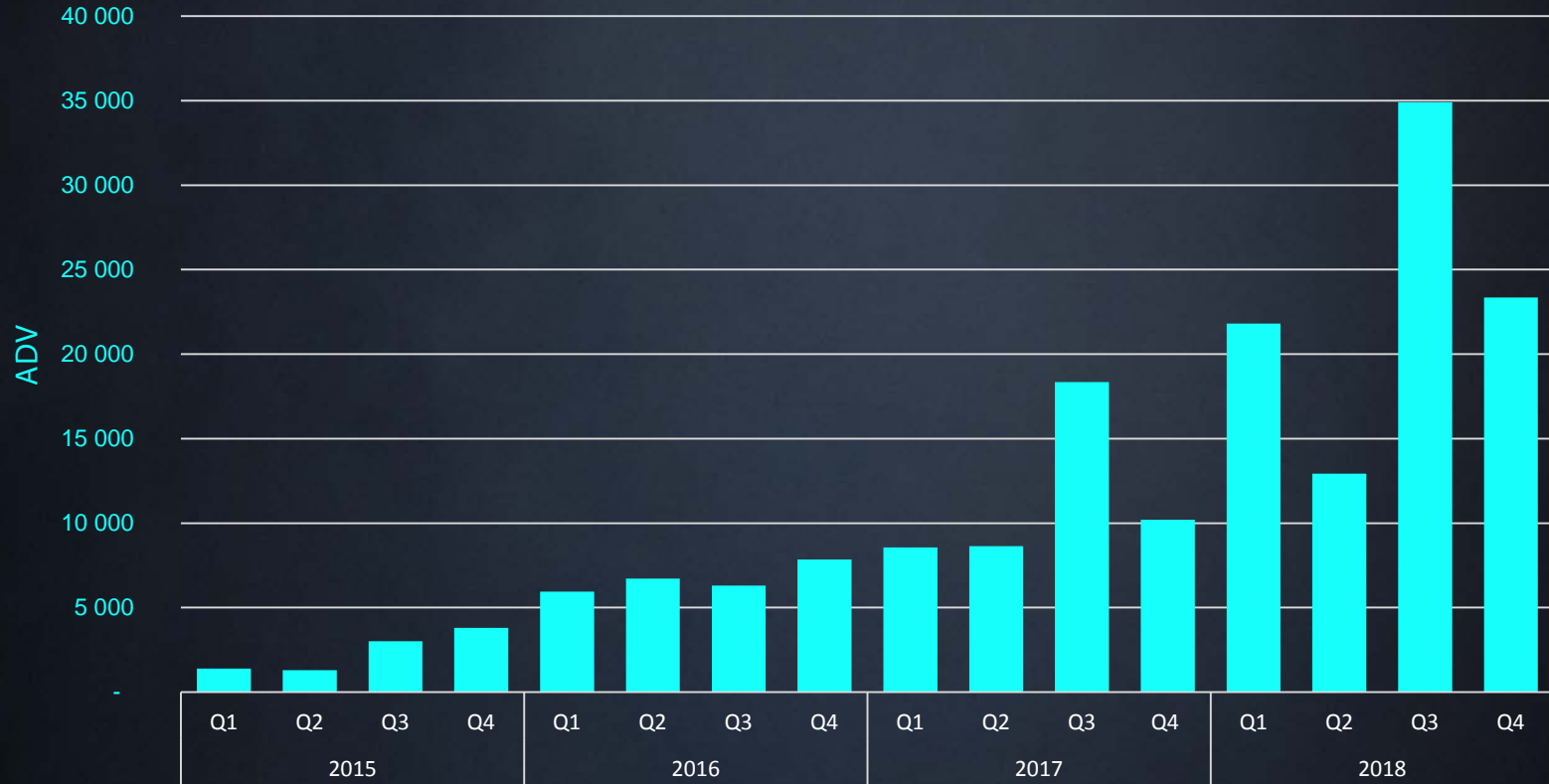


Exchange Traded Fund Options Average Daily Volume & Open Interest



Options with Weekly Listings

Average Daily Volume



Option classes with weekly expiries symbols

AEM	ATD	APHA	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

Institutional & Retail Participation

#	Symbol	Institutional	Retail
1	XIU	92%	8%
2	ACB	19%	81%
3	BBD	68%	32%
4	WEED	5%	95%
5	TD	31%	69%
6	ENB	29%	71%
7	XEG	87%	13%
8	ZEB	99%	1%
9	RY	30%	70%
10	BNS	26%	74%

Institutional Participation (client flow only)

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

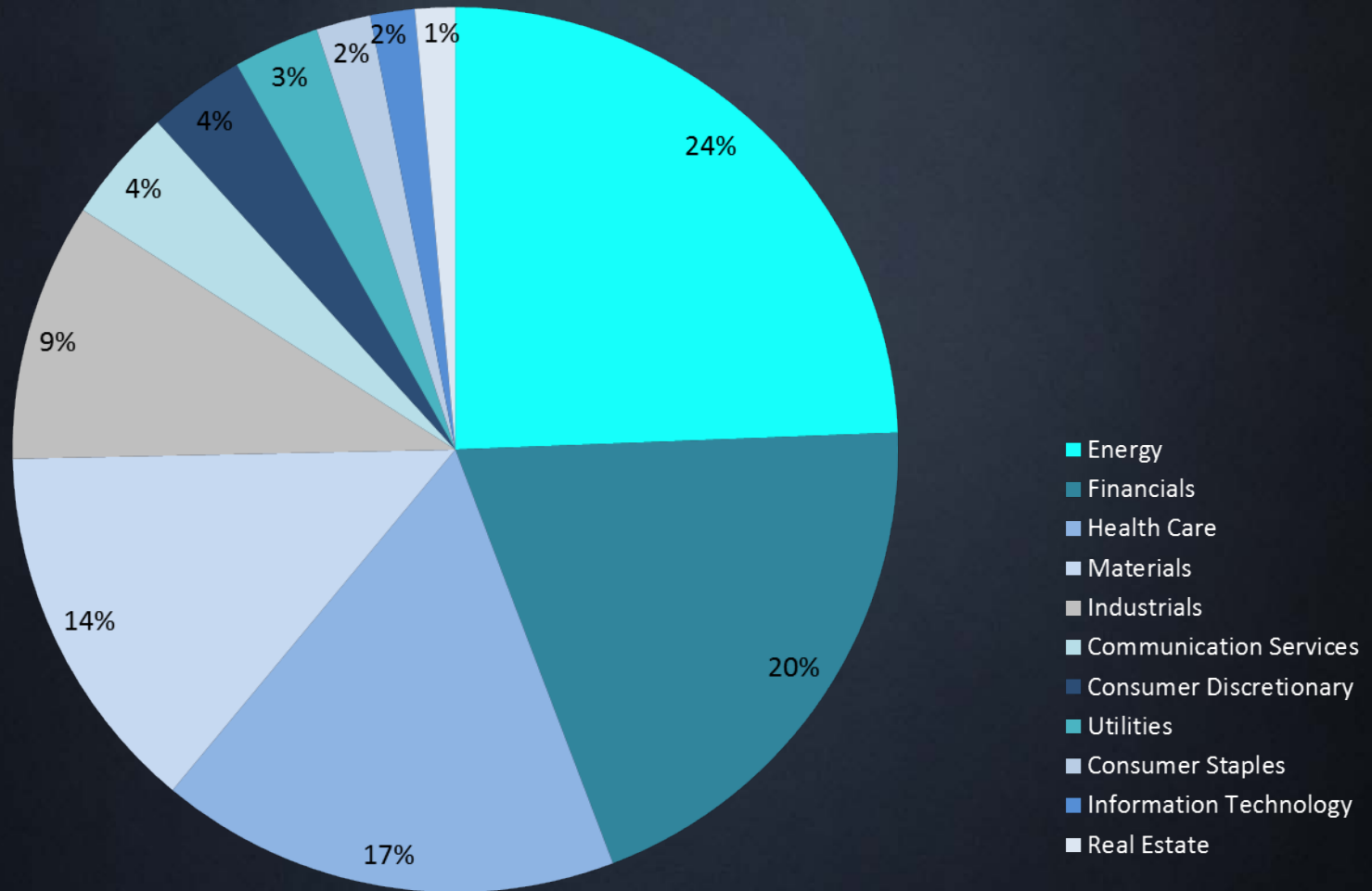


Retail Participation (client flow only)

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

MX Options

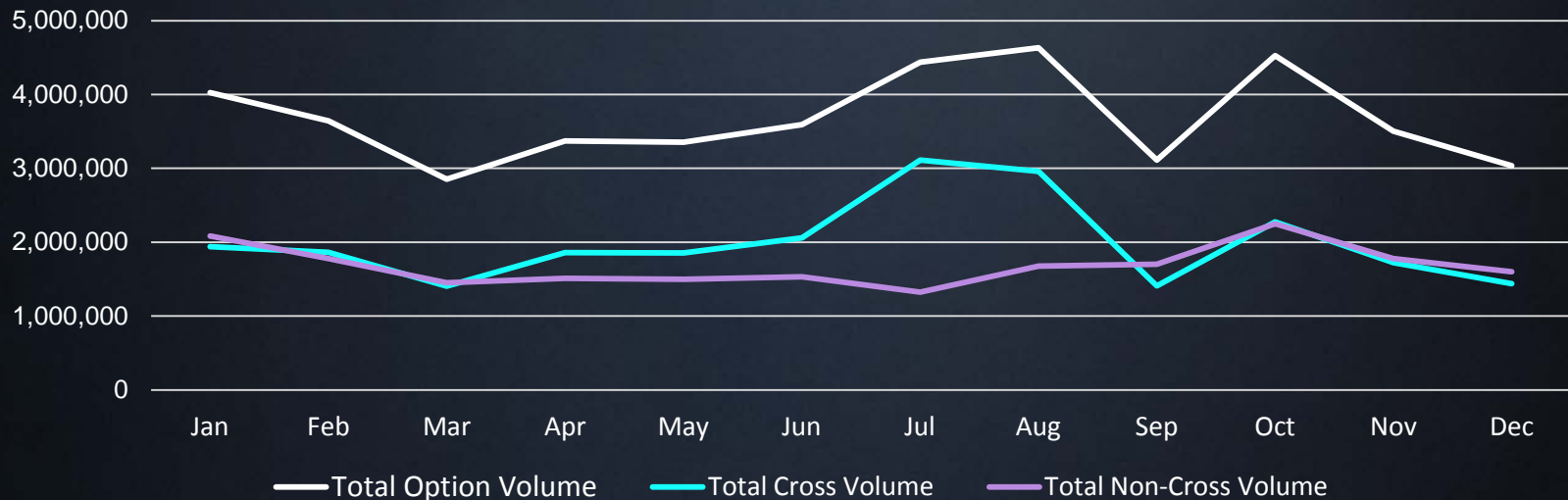
Transaction Volume by Sector, 2018



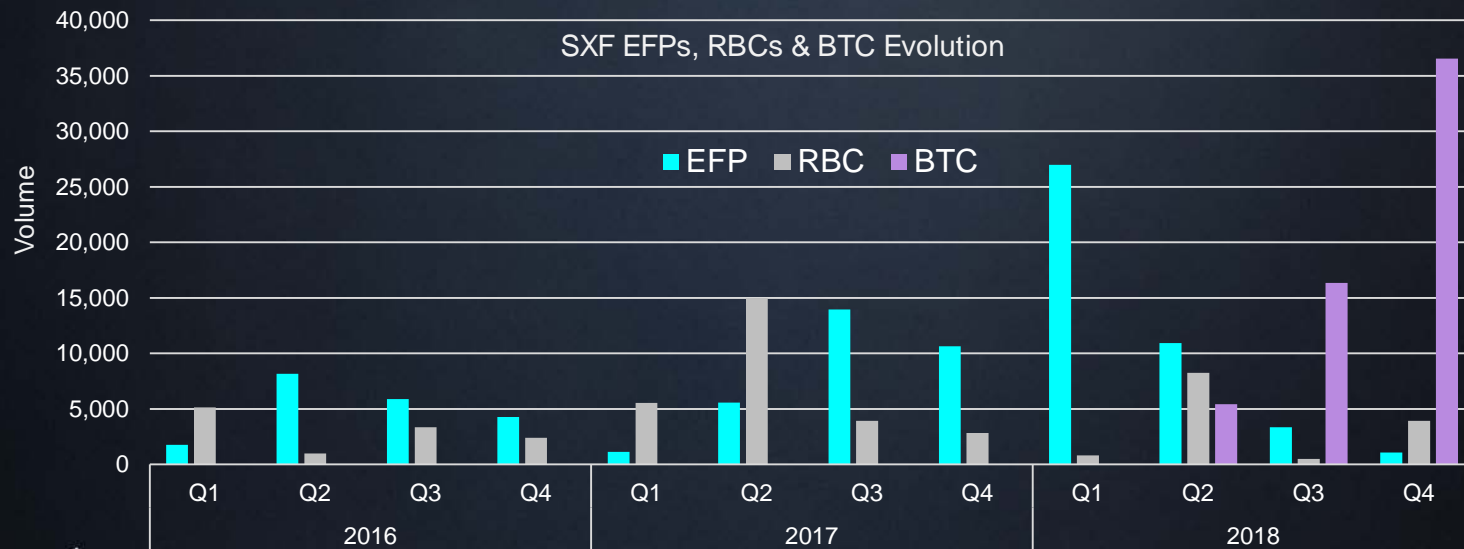
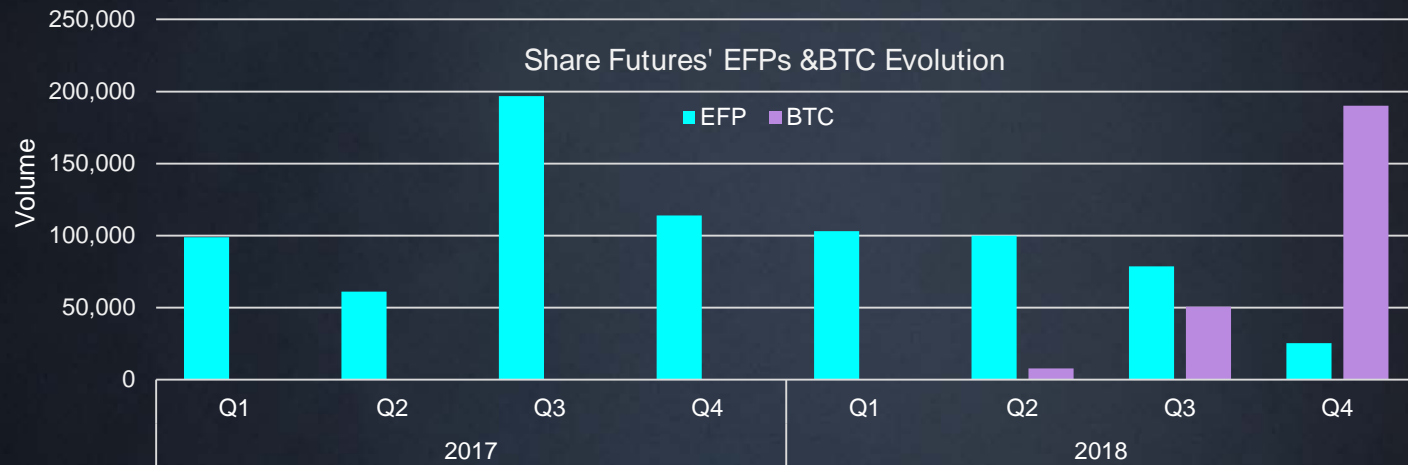
Institutional Broker Rankings & Cross Evolution

#	Broker	Volume
1	TD Securities Inc.	8 676 938
2	BMO Nesbitt Burns Inc.	7 398 109
3	National Bank Financial Inc.	3 149 821
4	RBC Dominion Securities Inc.	2 229 435
5	CIBC World Markets Inc.	1 303 778
6	JitneyTrade Inc.	1 059 287
7	Société Générale Capital Canada Inc.	61 875
8	Canaccord Genuity Corp.	15 635

Monthly Option Volume, Cross & Non-Cross



Exchange for Physical (EFP), Riskless Basis Cost (RBC) & Basis Trade on Close (BTC) Transactions Evolution



TMX THE FUTURE
IS YOURS TO SEE.

tmx.com