

Montréal Exchange Quarterly Equity Derivatives Market Activity Update

2017 Q4



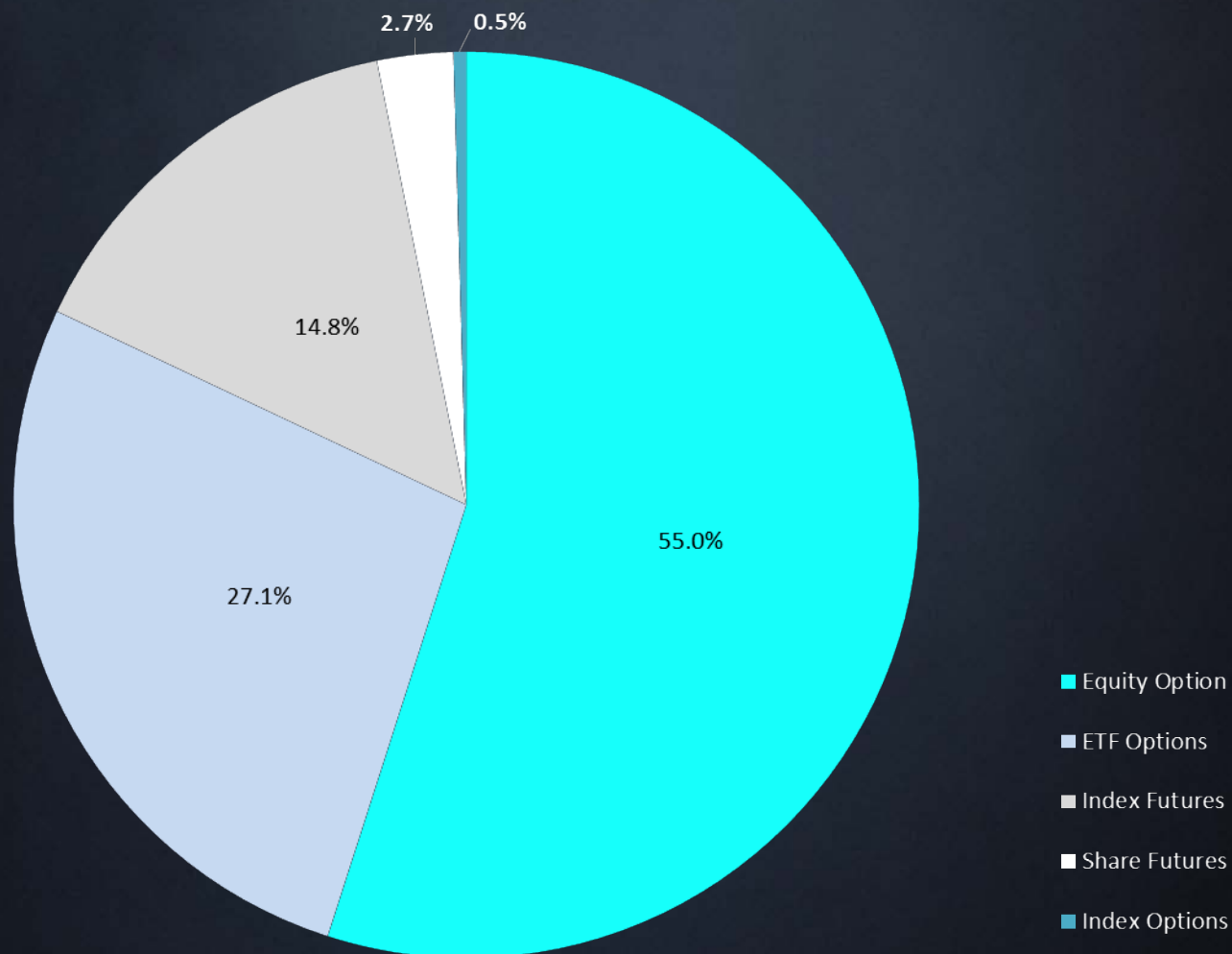
Montreal Exchange – All Products

Average Daily Volume & Open Interest



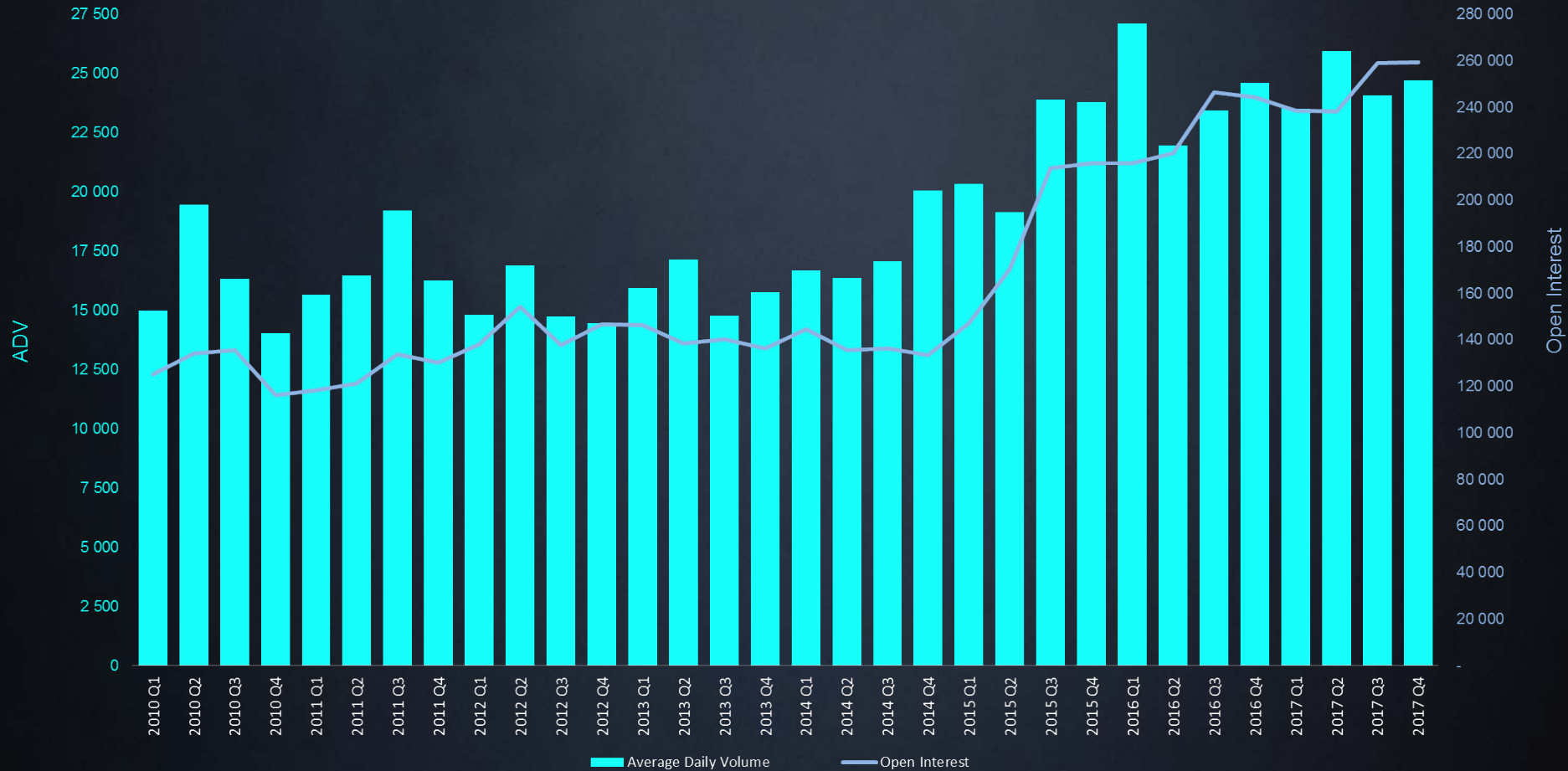
Equity Derivatives

Volume per Product Type, 2017



S&P/TSX 60 Index Futures (SXF)

Average Daily Volume & Open Interest



Share Futures

Volume & Open Interest, 2017



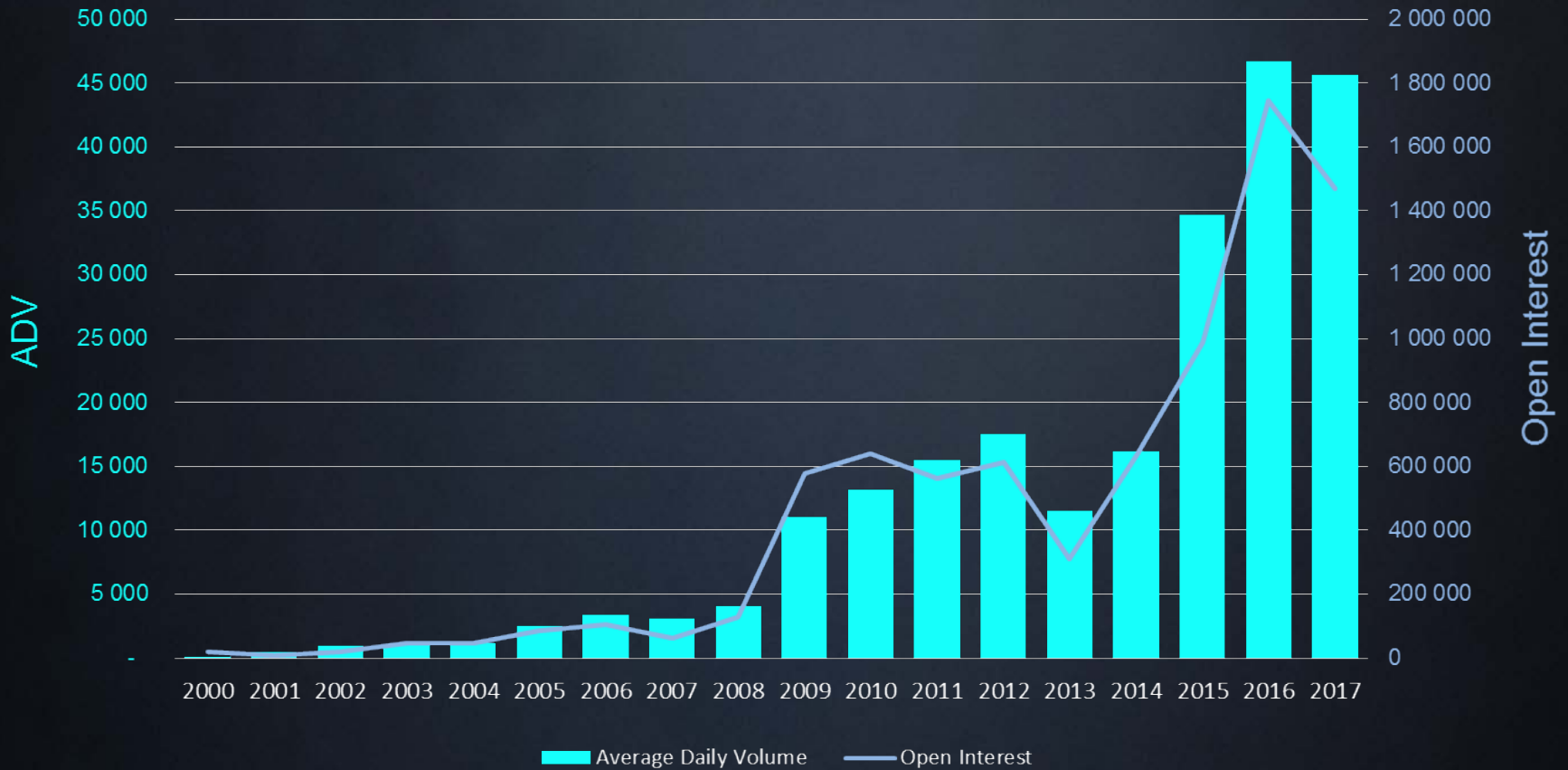
Equity Options

Average Daily Volume & Open Interest



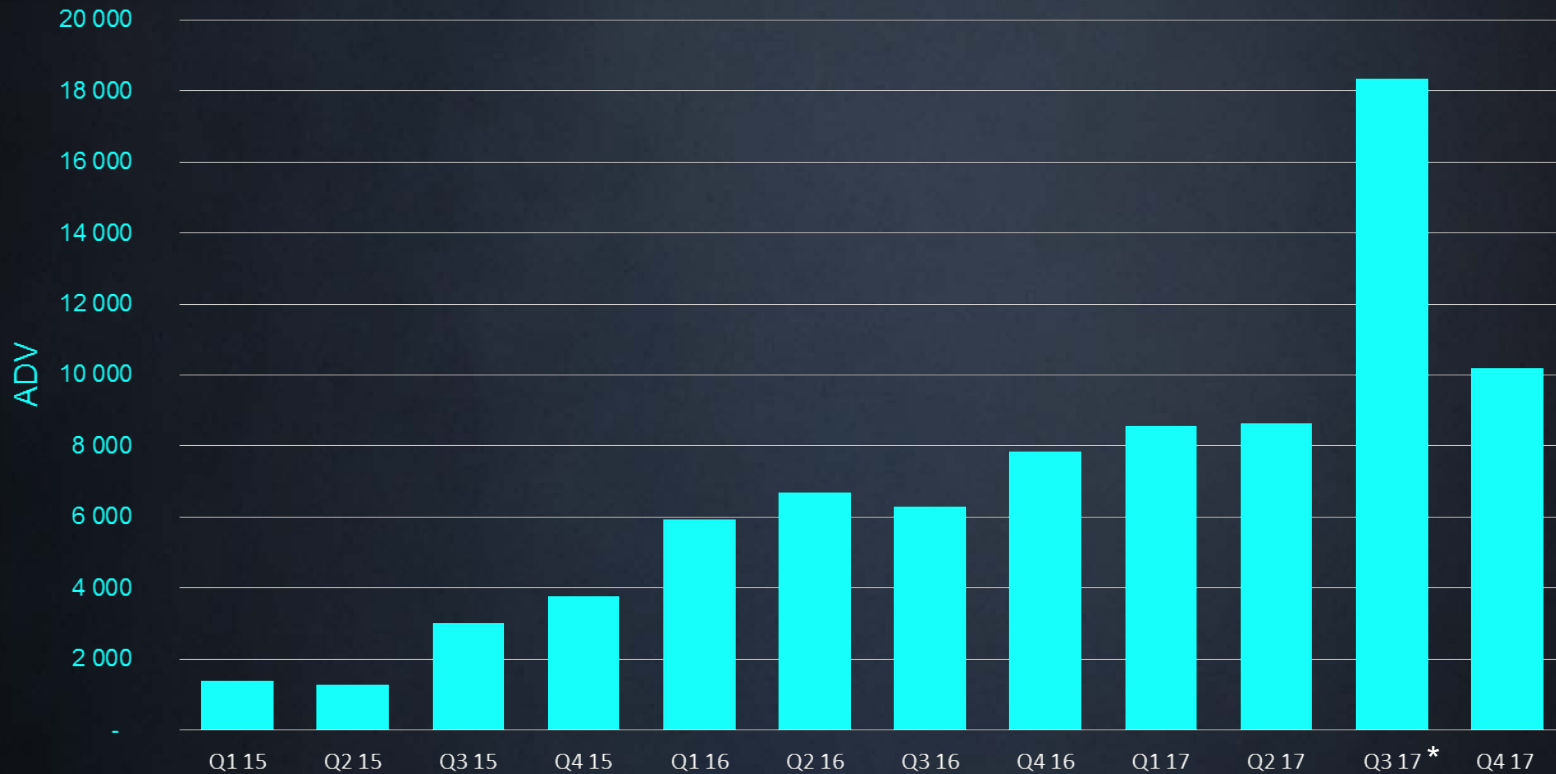
Exchange Traded Fund Options

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 of 2017

Institutional & Retail Participation

#	Symbol	Institutional	Retail
1	XIU	91%	9%
2	XEG	88%	12%
3	TD	33%	67%
4	RY	31%	69%
5	CM	39%	61%
6	ZEB	99%	1%
7	ENB	66%	34%
8	CVE	49%	51%
9	TECK	32%	68%
10	MFC	60%	40%

Institutional Participation (client flow only)

#	Symbol
1	XIU
2	XEG
3	ZEB
4	ENB
5	XGD
6	ZSP
7	MFC
8	CM
9	CVE
10	TD

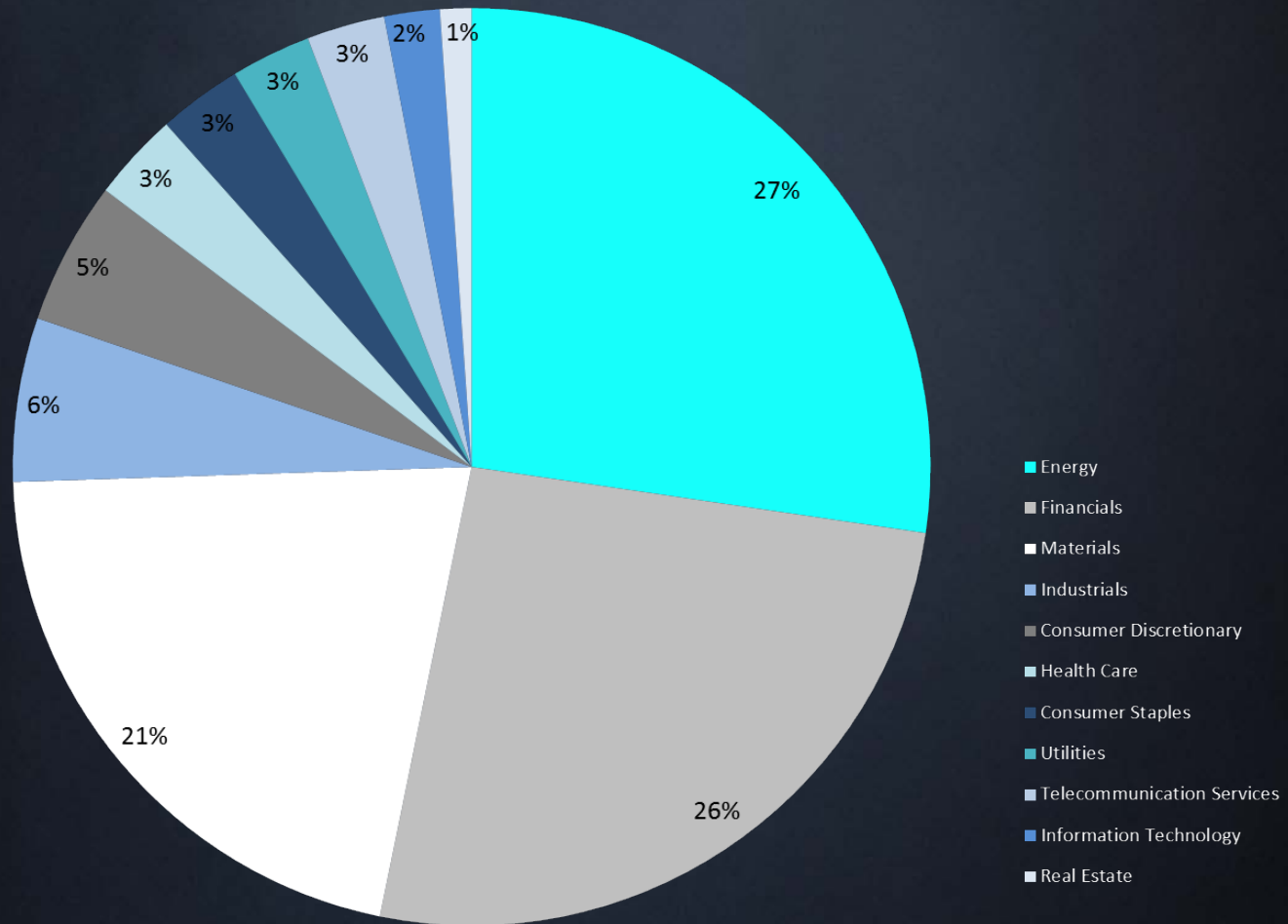


Retail Participation (client flow only)

#	Symbol
1	TD
2	WEED
3	RY
4	TECK
5	BNS
6	CM
7	CPG
8	BMO
9	CVE
10	ABX

MX Options

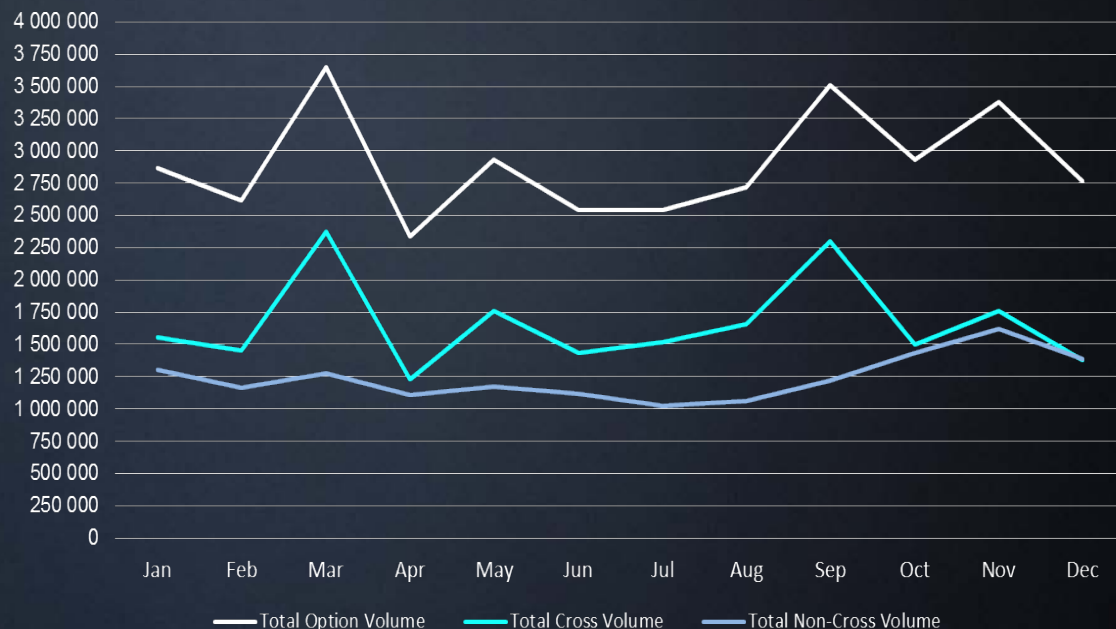
Transaction Volume by Sector, 2017



Institutional Broker Rankings & Cross Evolution of 2017

#	Approved participant	Volume
1	TD Securities Inc.	6 235 430
2	BMO Nesbitt Burns Inc.	5 314 216
3	National Bank Financial Inc.	4 153 850
4	RBC Dominion Securities Inc.	1 911 922
5	CIBC World Markets Inc.	1 714 845
6	Société Générale Capital Canada Inc.	423 505
7	JitneyTrade Inc.	112 252
8	Scotia Capital Inc.	49 117

Monthly Option Volume, Cross & Non-Cross



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