

Montréal Exchange

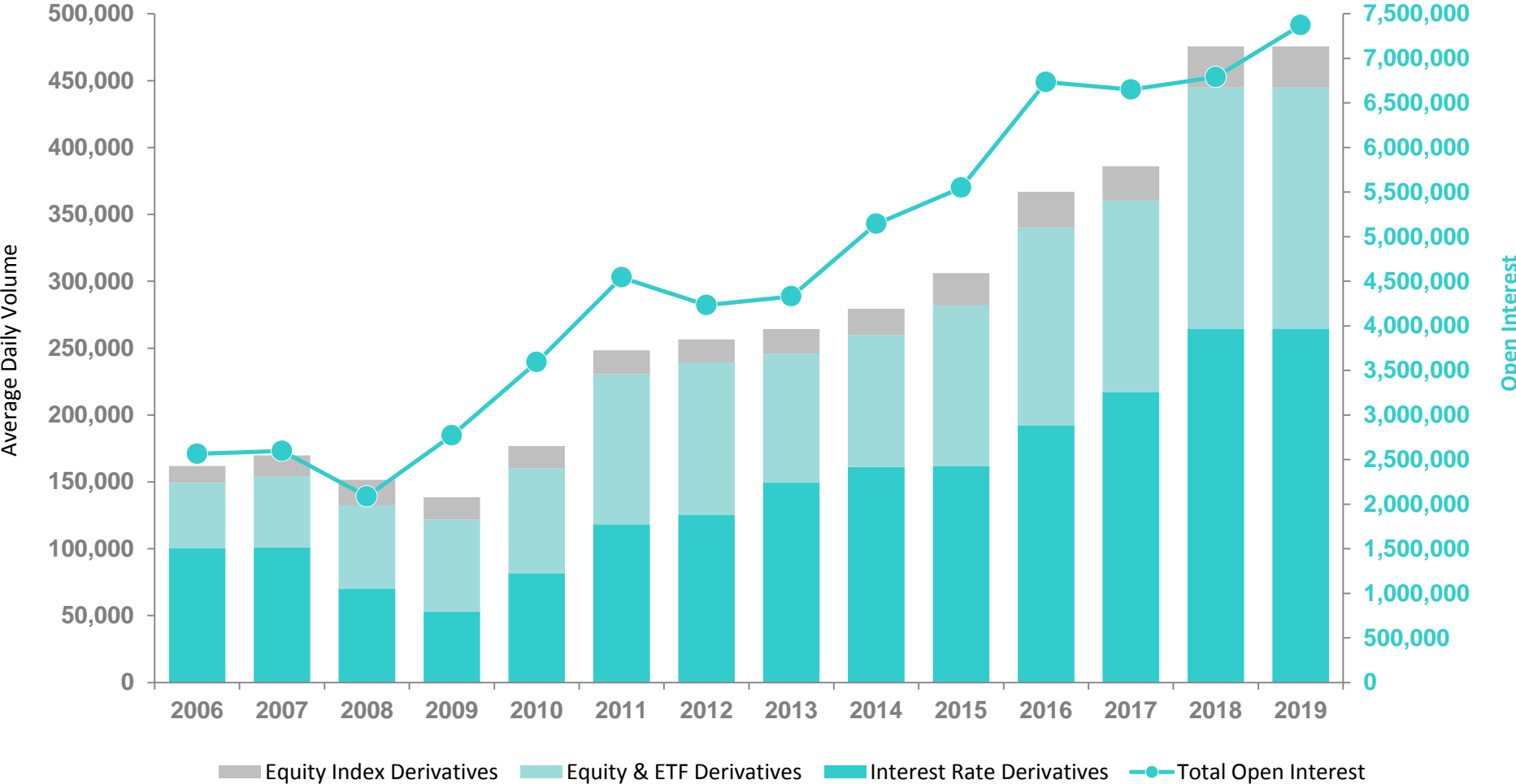
Quarterly Equity Derivatives Market Activity Update

Q1 2019



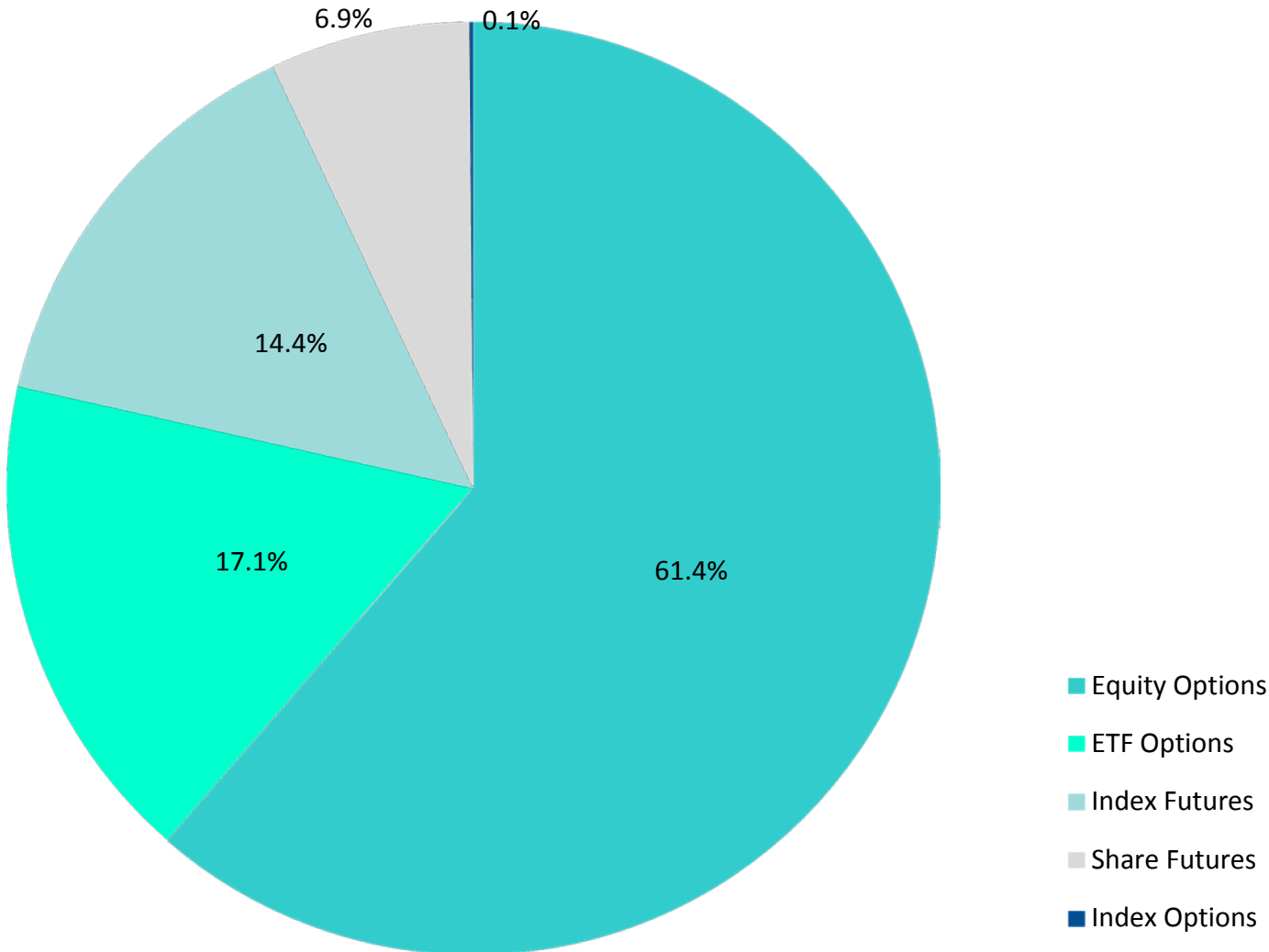
Montreal Exchange – All Products

Average Daily Volume & Open Interest



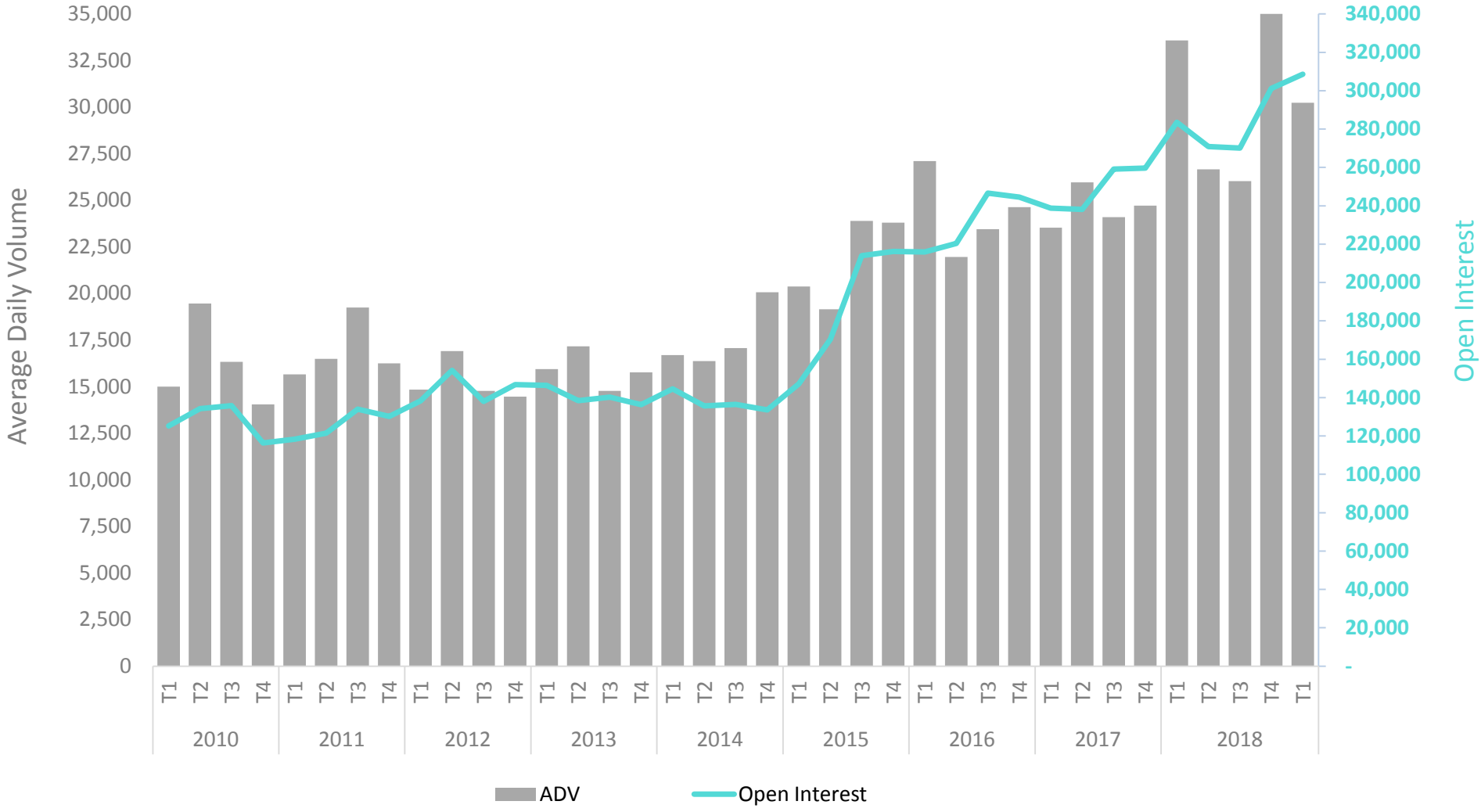
Note: Statistics for 2019 are representative of Q1 YTD 2019

Equity Derivatives Volume by product type, 2019 Q1

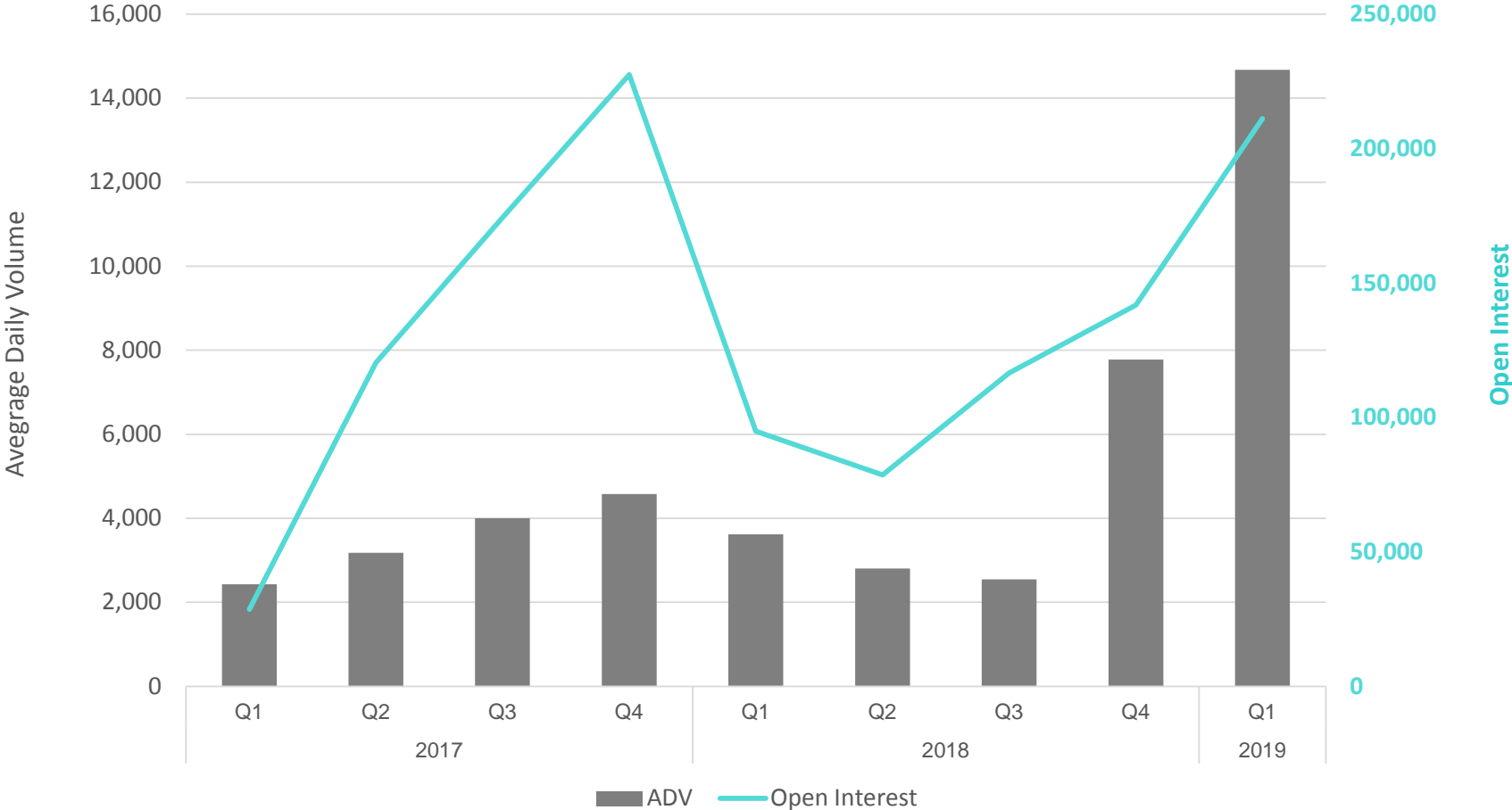


S&P/TSX 60 Index Futures (SXF)

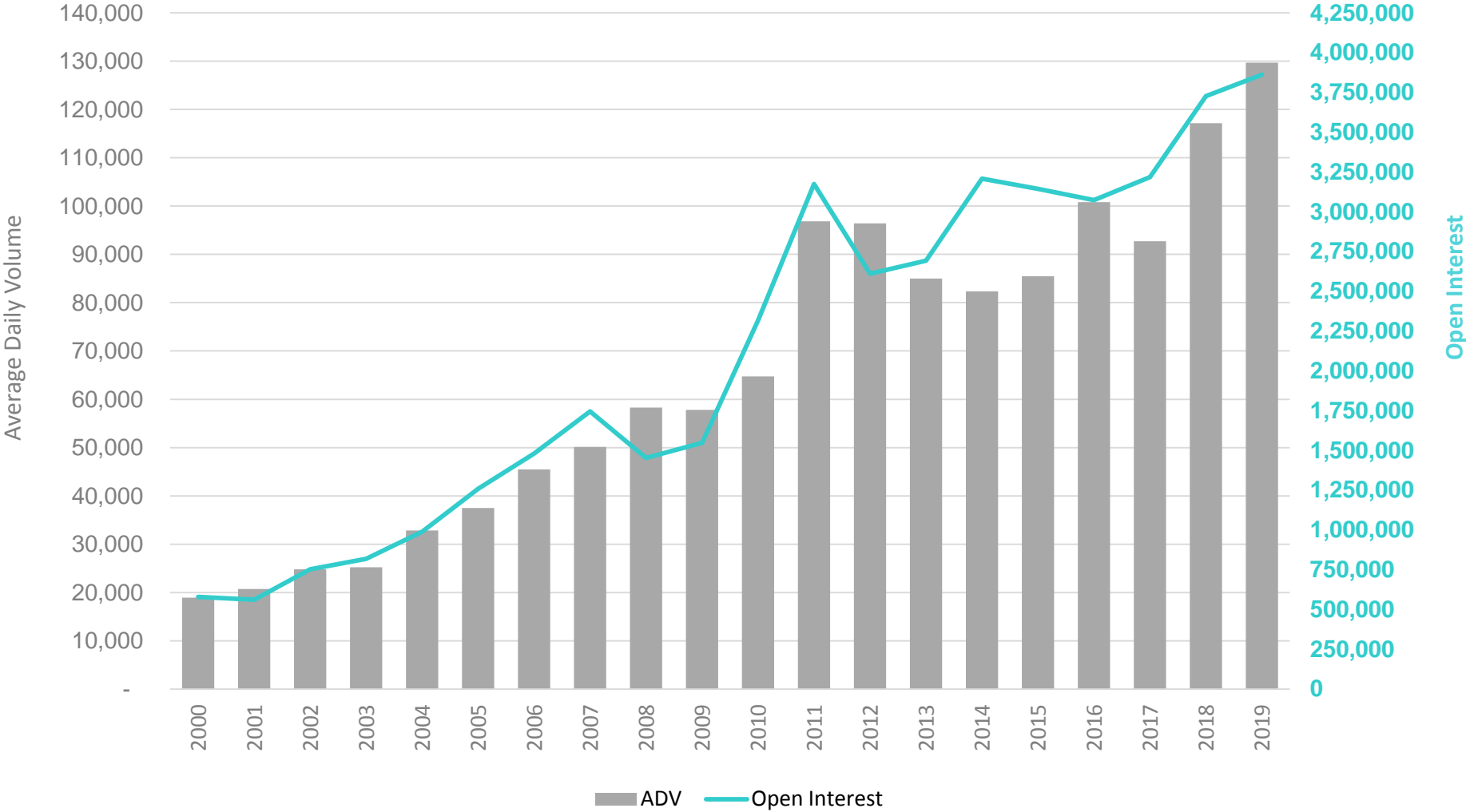
Average Daily Volume & Open Interest



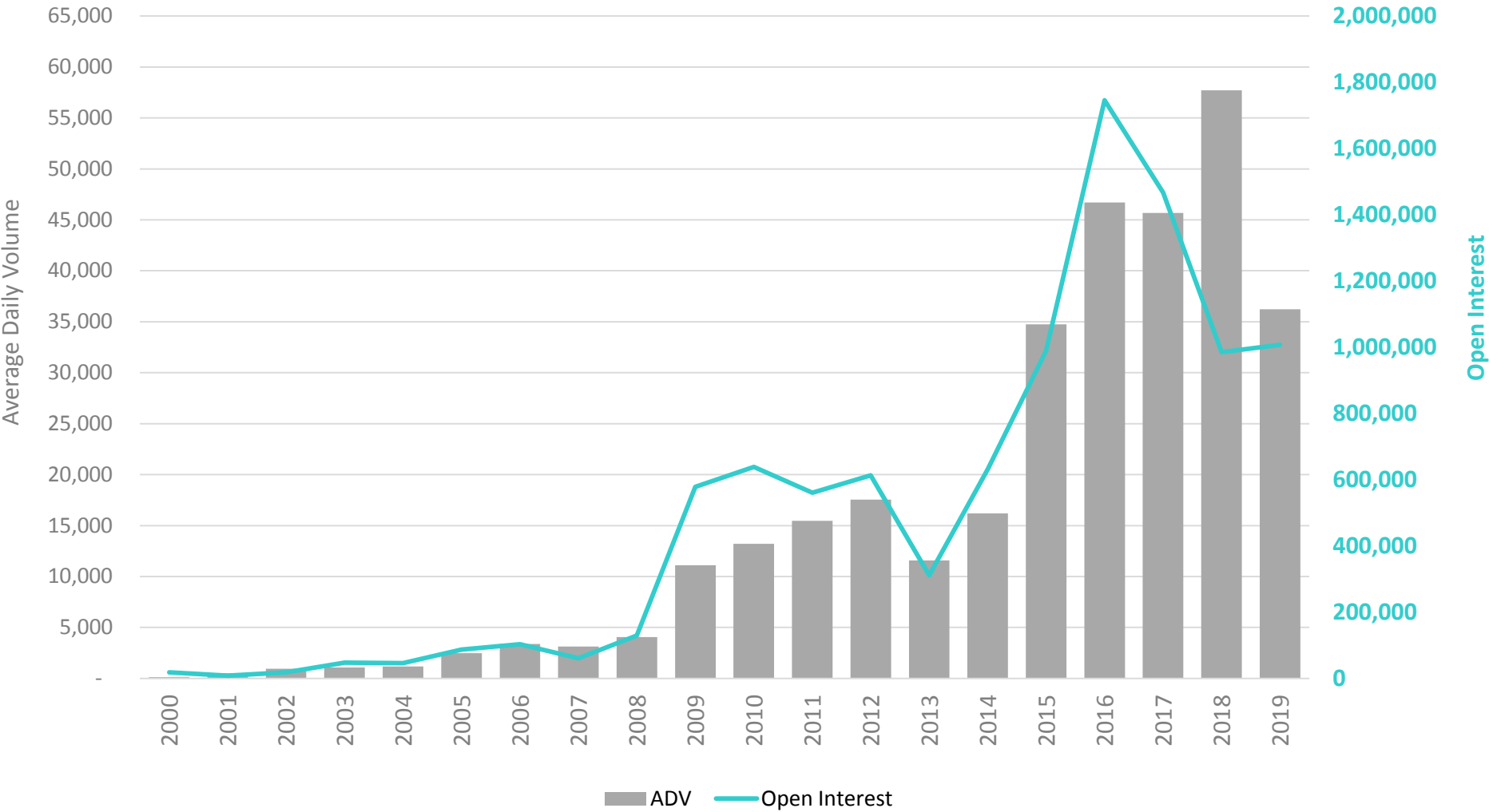
Share Futures Average Daily Volume & Open Interest



Equity Options Average Daily Volume & Open Interest

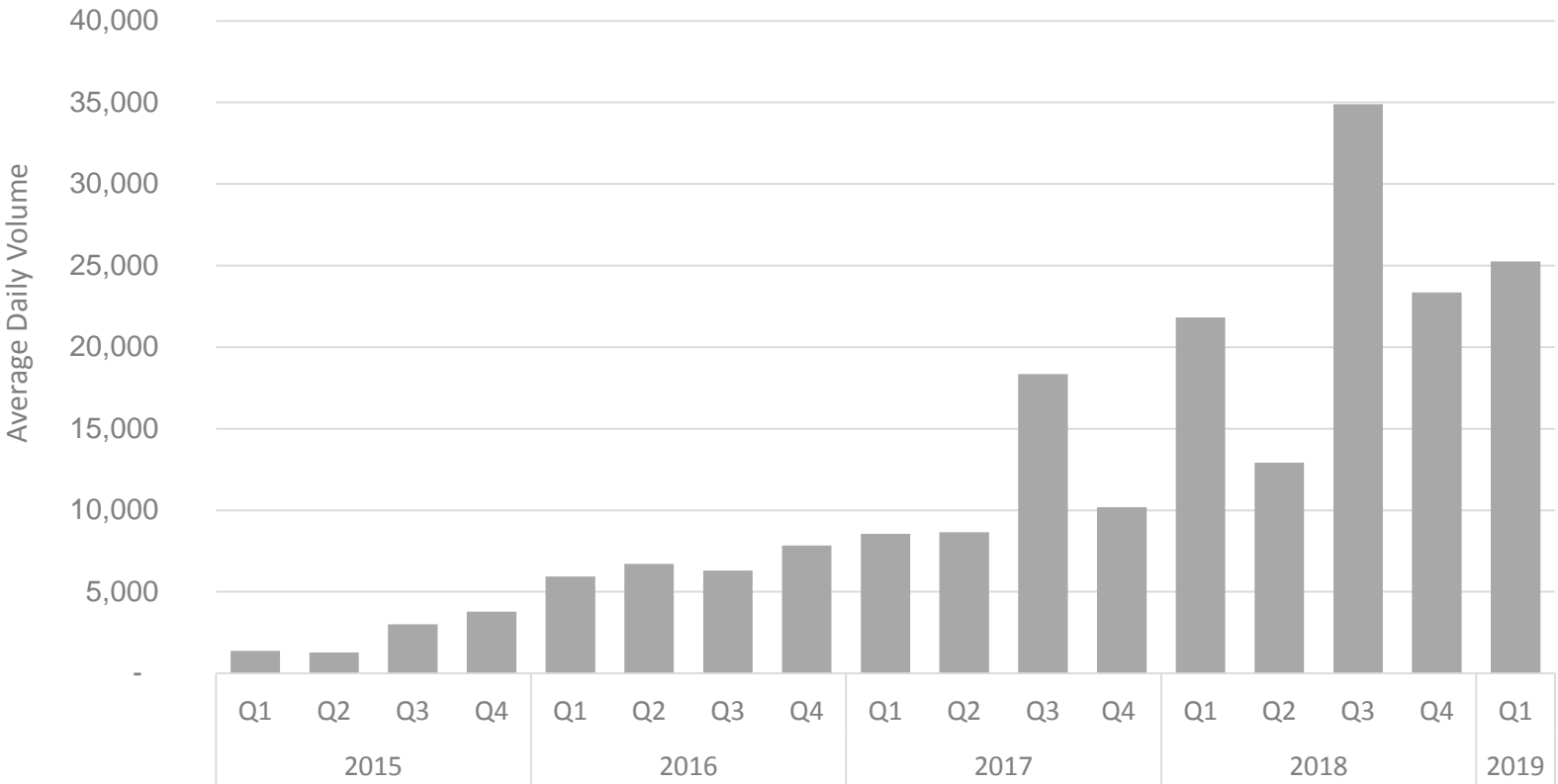


Exchange Traded Fund Options Average Daily Volume & Open Interest



Options with Weekly Listings

Average Daily Volume



Option class symbols with weekly expiries

AEM	AC	AQN	ATD	ALA	APHA	ACB	BMO	BNS	ABX	BHC	BTE	BCE	BB	ZEB	ZSP	BBD	CCO	GOOS	CM	CNR
CNQ	TRST	WEED	CPX	CVE	CPG	CRON	DGC	DOL	EFN	ENB	ECA	FR	FM	FTS	G1	HCG	HMMJ	HBC	HSE	HEXO
IPL	XIU	XEG	XGD	MG	MFC	NA	NTR	OR	PPL	RCI	RY	SHOP	SLF	SU	TECK	TD	TA	TRP	WPM	



Top 10 Most Active Options Classes, 2019 Q1

Institutional & Retail Participation

#	Symbol	Institutional %	Retail %
1	XIU	84%	16%
2	ACB	14%	86%
3	MFC	72%	28%
4	ZEB	98%	2%
5	ENB	50%	50%
6	TD	39%	61%
7	CNQ	79%	21%
8	BNS	49%	51%
9	CM	41%	59%
10	RY	29%	71%

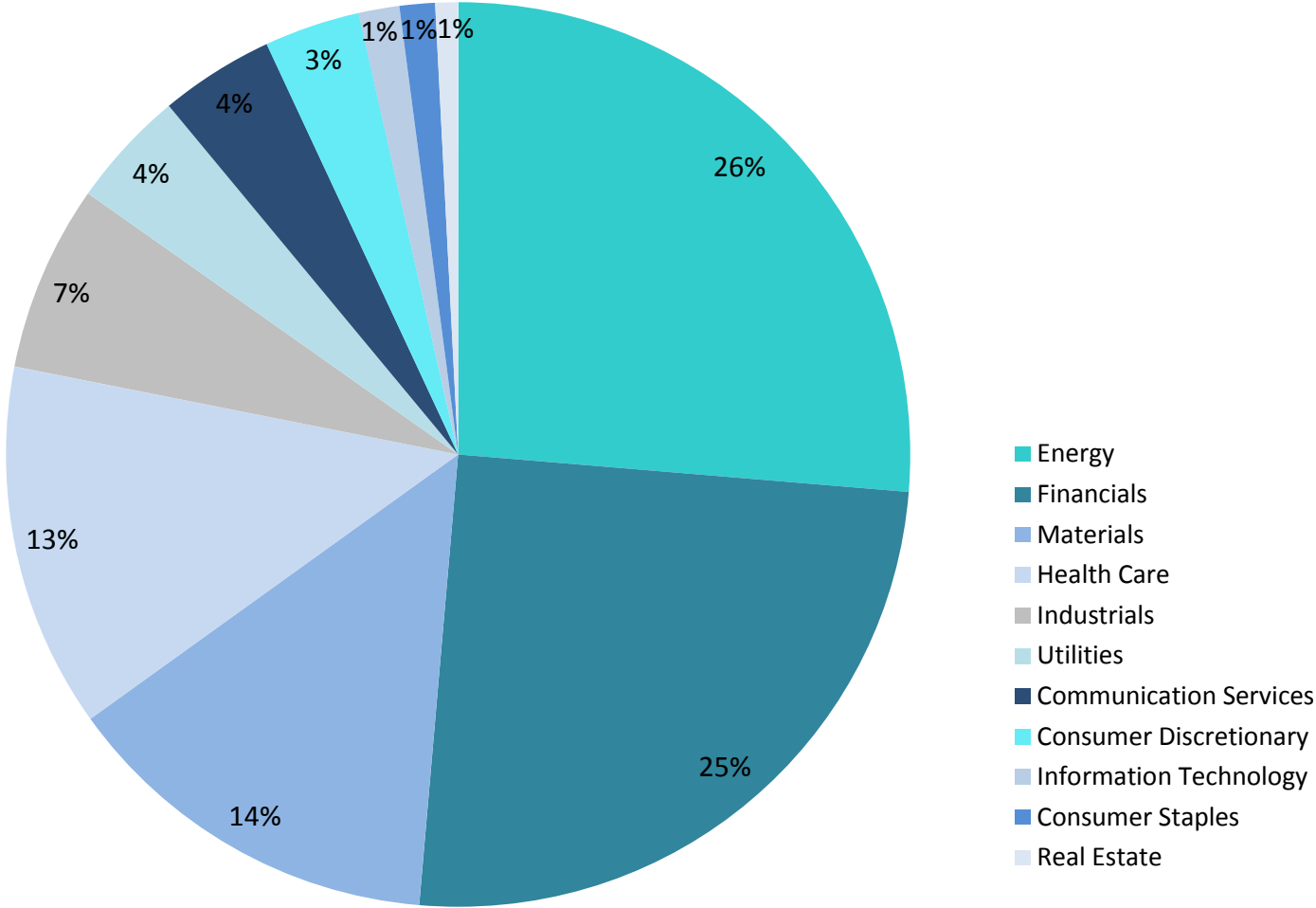
Institutional Participation (client flow only)

#	Symbol
1	XIU
2	CNQ
3	ZEB
4	MFC
5	BNS
6	ZSP
7	ENB
8	PPL
9	NA
10	ACB

Retail Participation (client flow only)

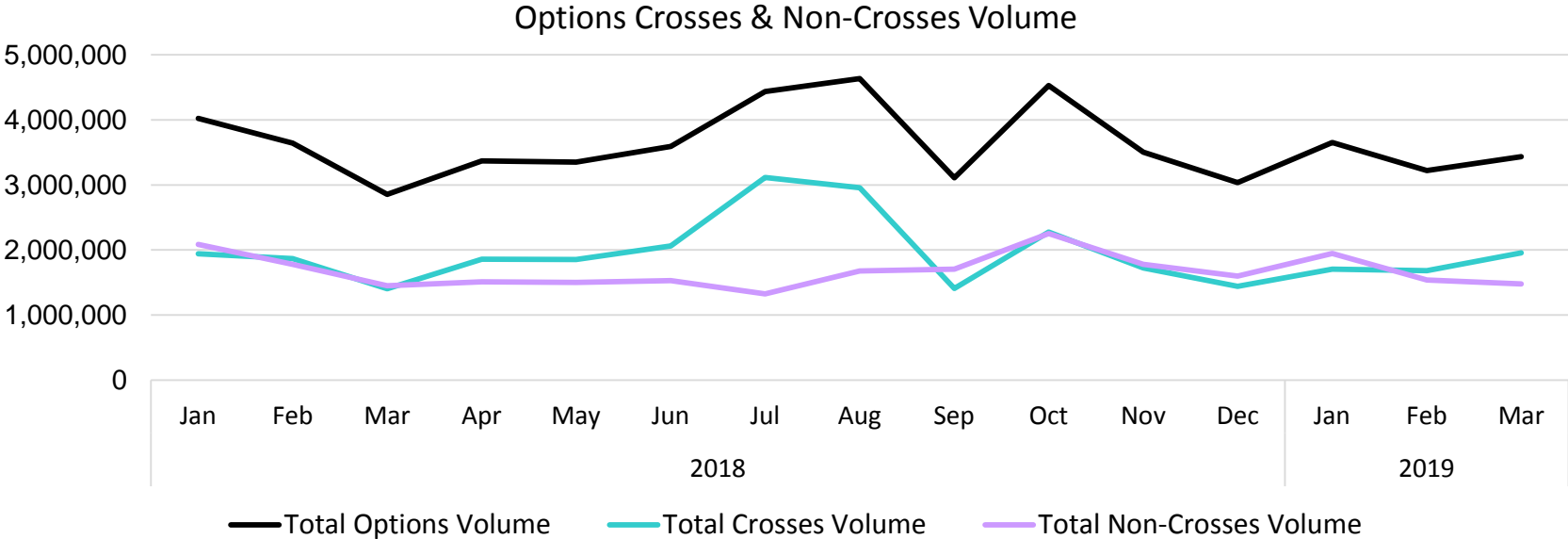
#	Symbol
1	ACB
2	APHA
3	WEED
4	TD
5	ENB
6	RY
7	BNS
8	CM
9	SU
10	MFC

MX Options Volume by Sector, 2019 Q1

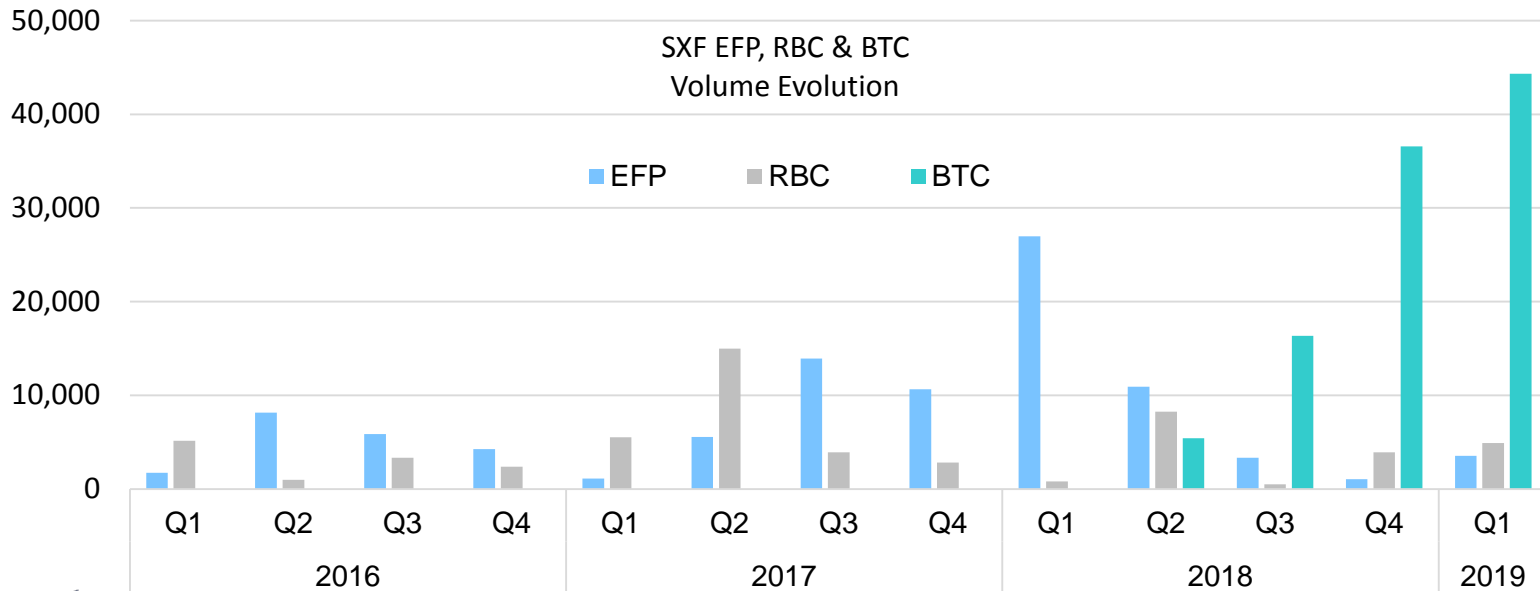
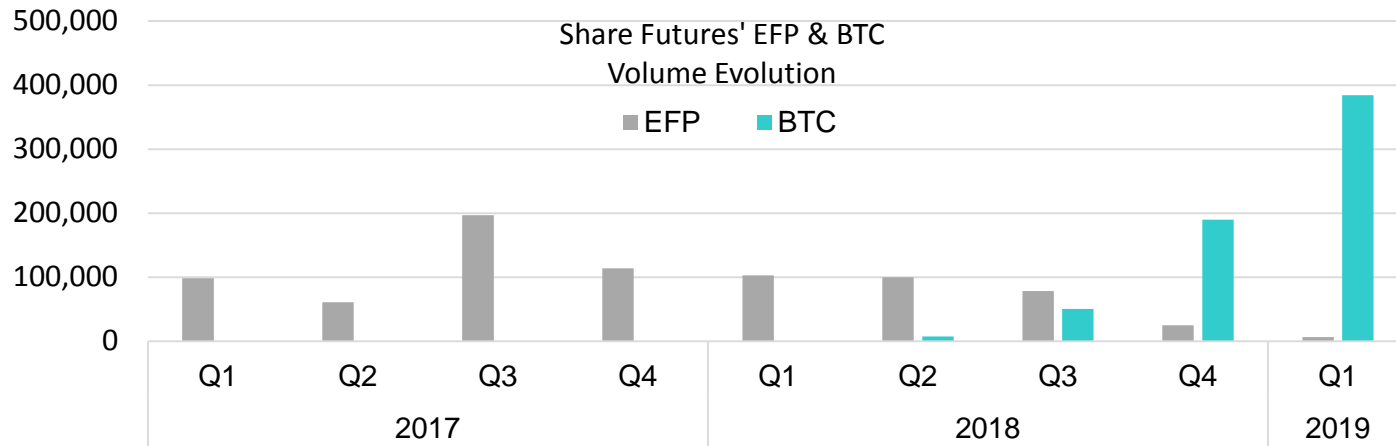


Institutional Broker Rankings & Option Crosses Volume Evolution

#	Broker	2019 Q1 Volume
1	TD Securities Inc.	2,521,927
2	BMO Nesbitt Burns Inc.	2,012,605
3	National Bank Financial Inc.	1,251,992
4	RBC Dominion Securities Inc.	764,060
5	CIBC World Markets Inc.	301,087
6	Canaccord Genuity Corp.	166,233



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



TMX

**THE FUTURE
IS YOURS TO SEE.**