

Montréal Exchange

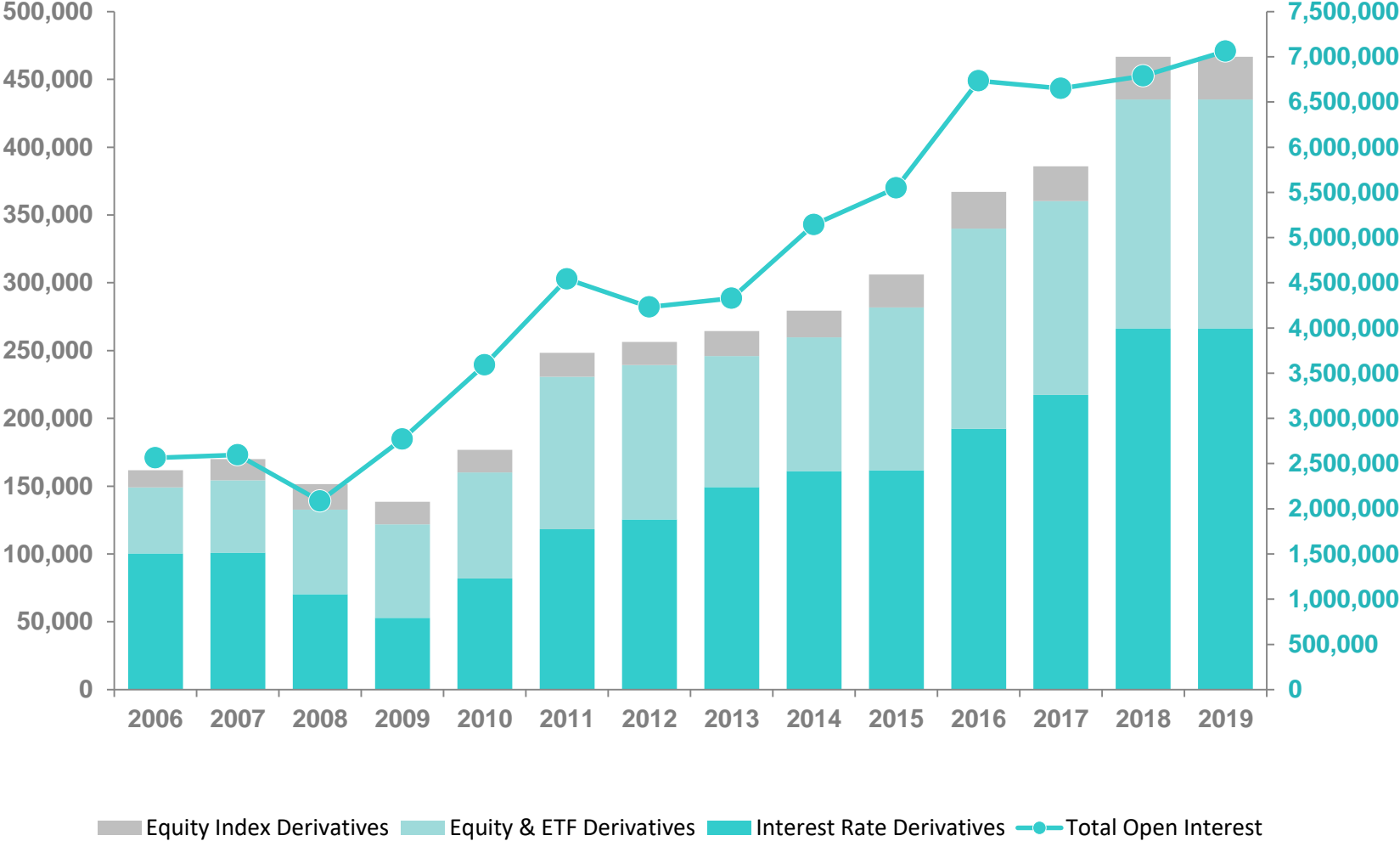
Quarterly Equity Derivatives Market Activity Update

Q3 2019



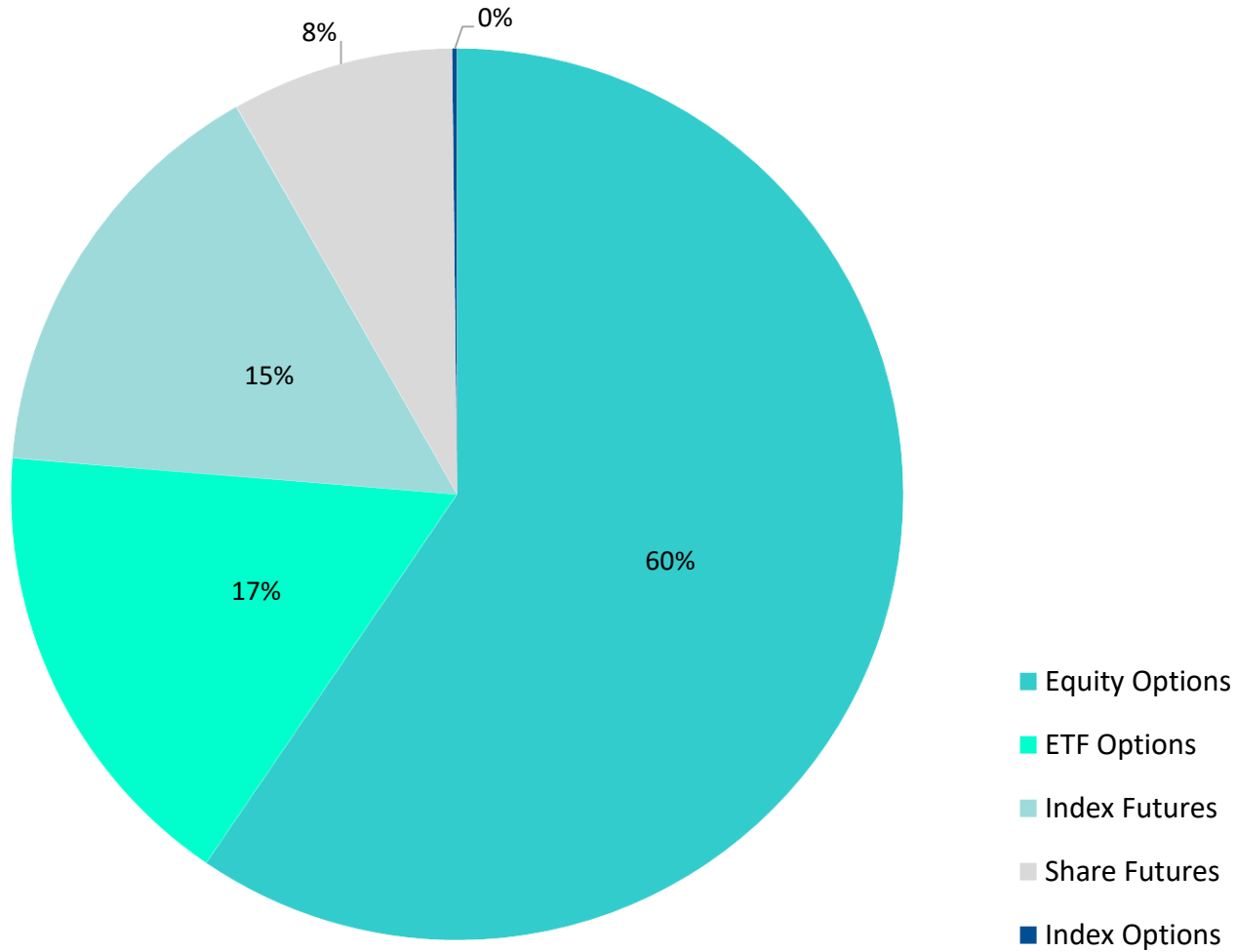
Montreal Exchange – All Products

Average Daily Volume & Open Interest



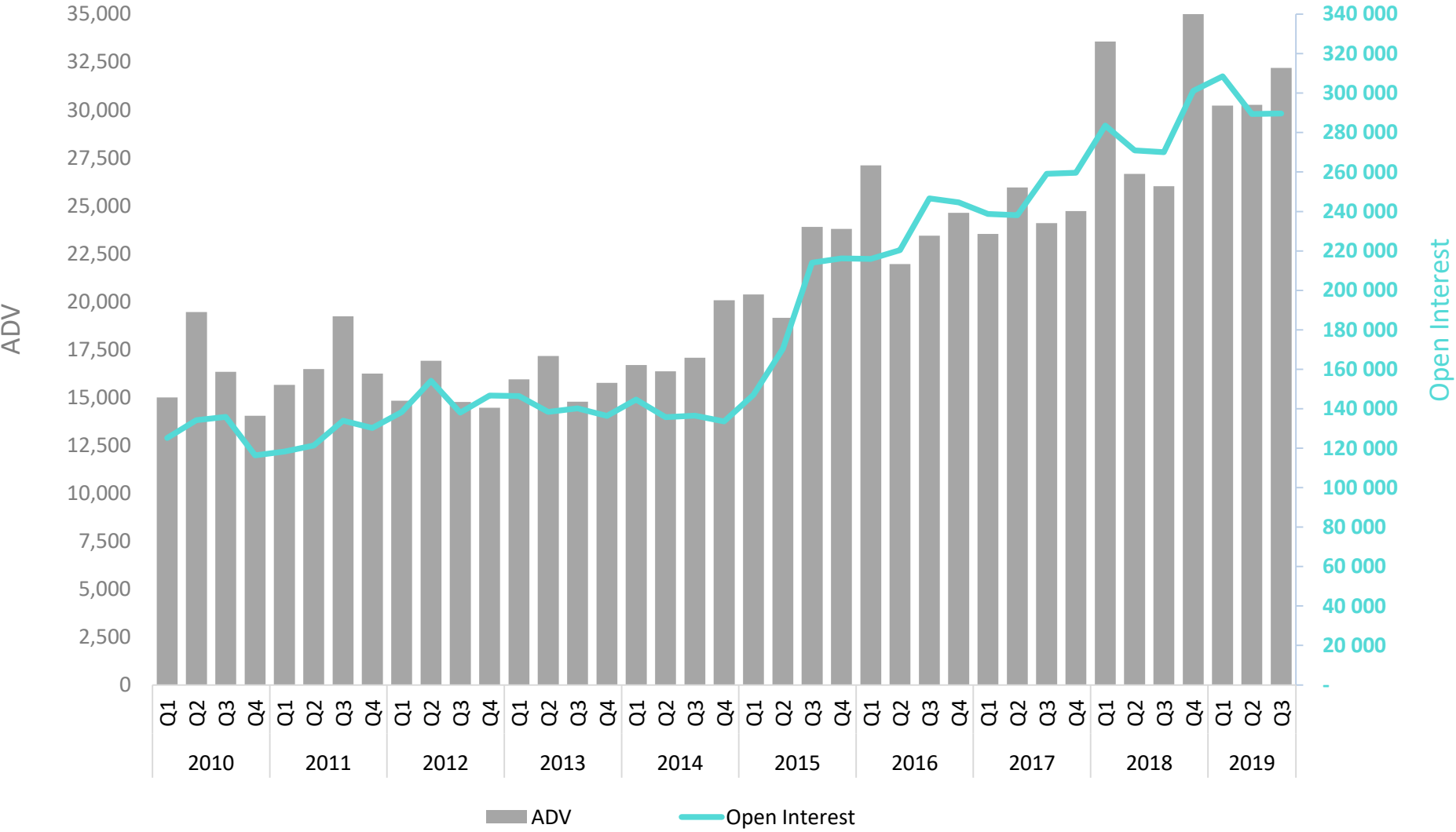
Note: Statistics for 2019 are representative of Q3 YTD 2019

Equity Derivatives Volume by product type, 2019 Q3

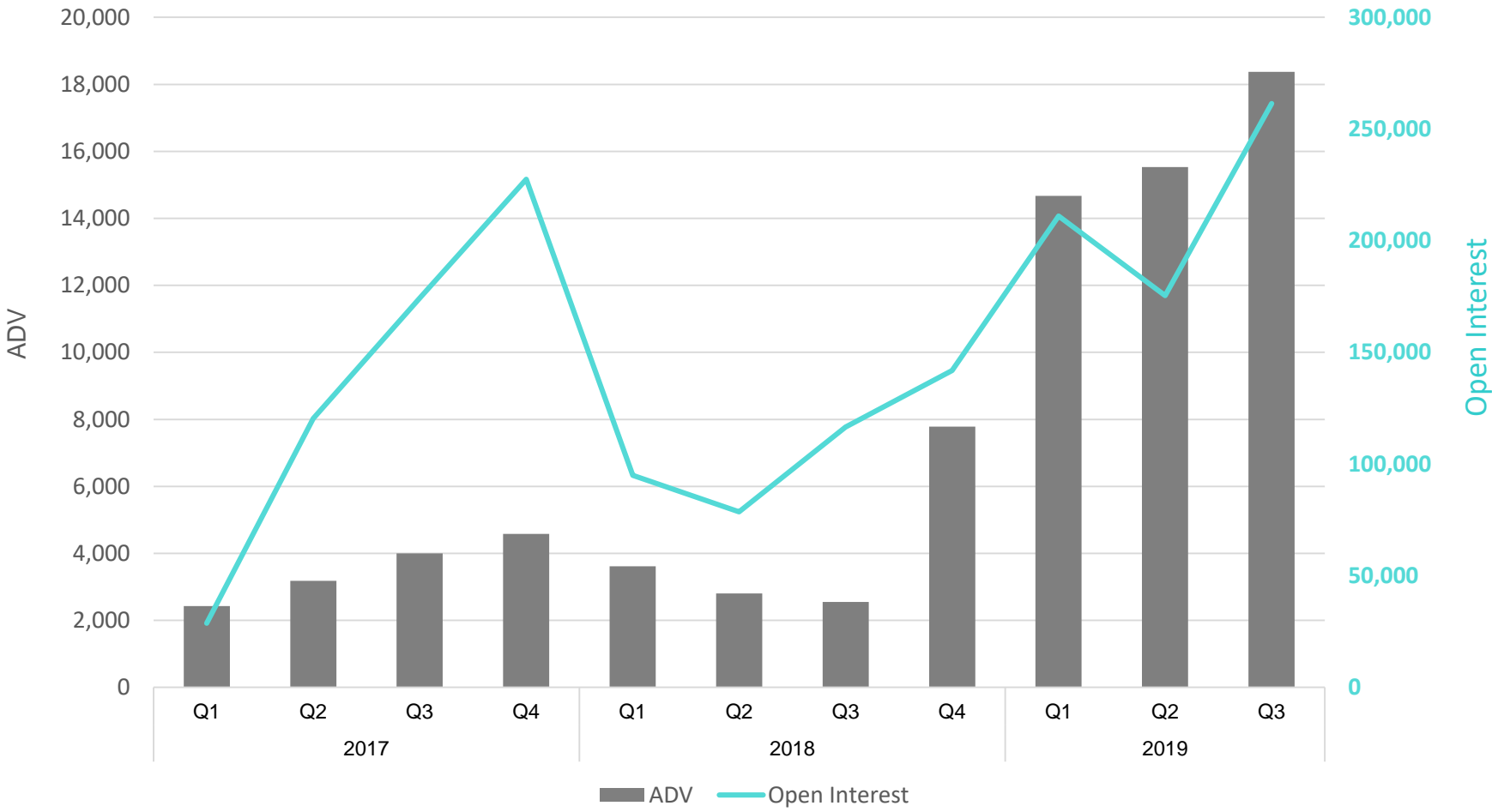


S&P/TSX 60 Index Futures (SXF)

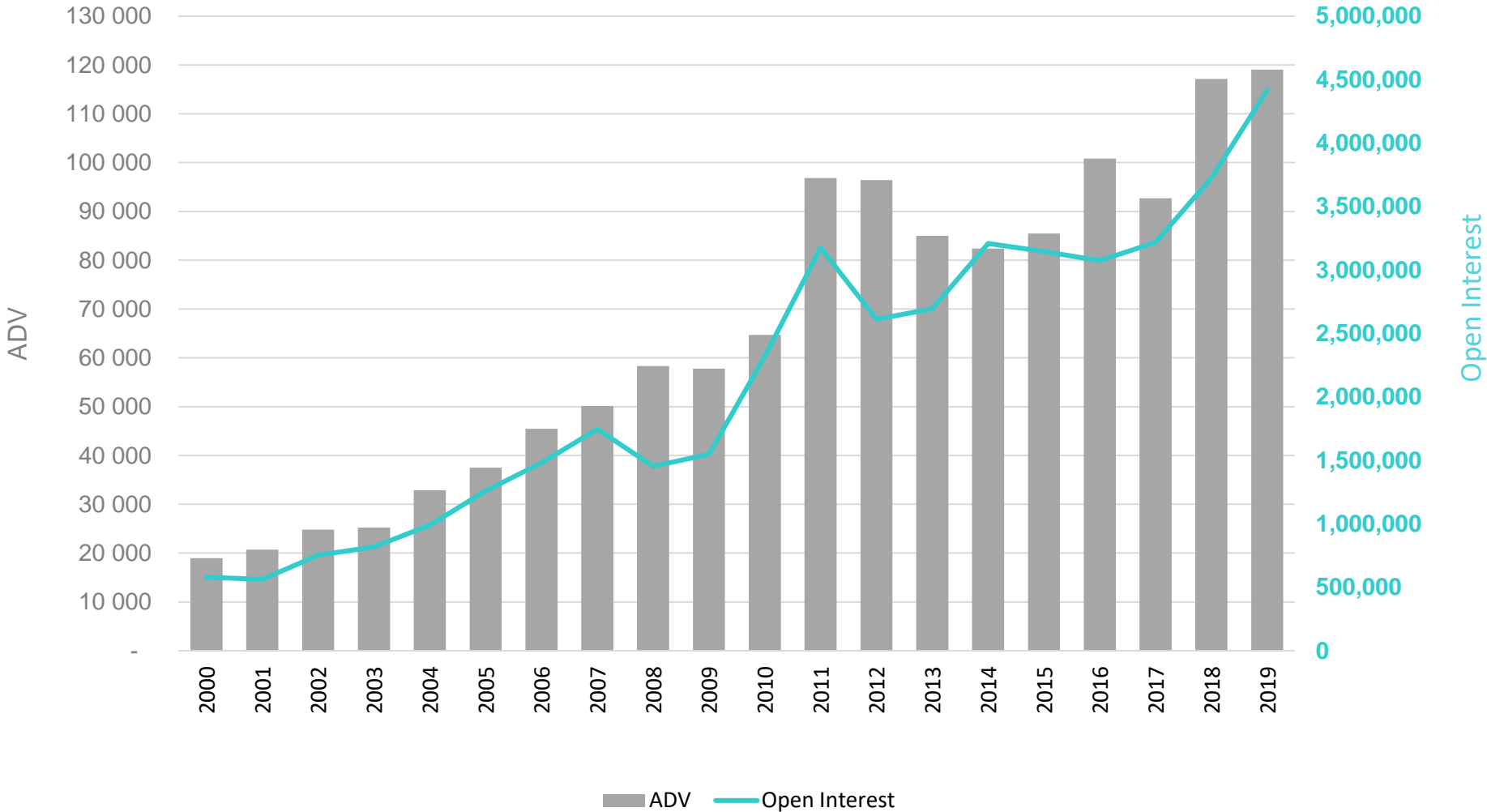
Average Daily Volume & Open Interest



Share Futures Average Daily Volume & Open Interest

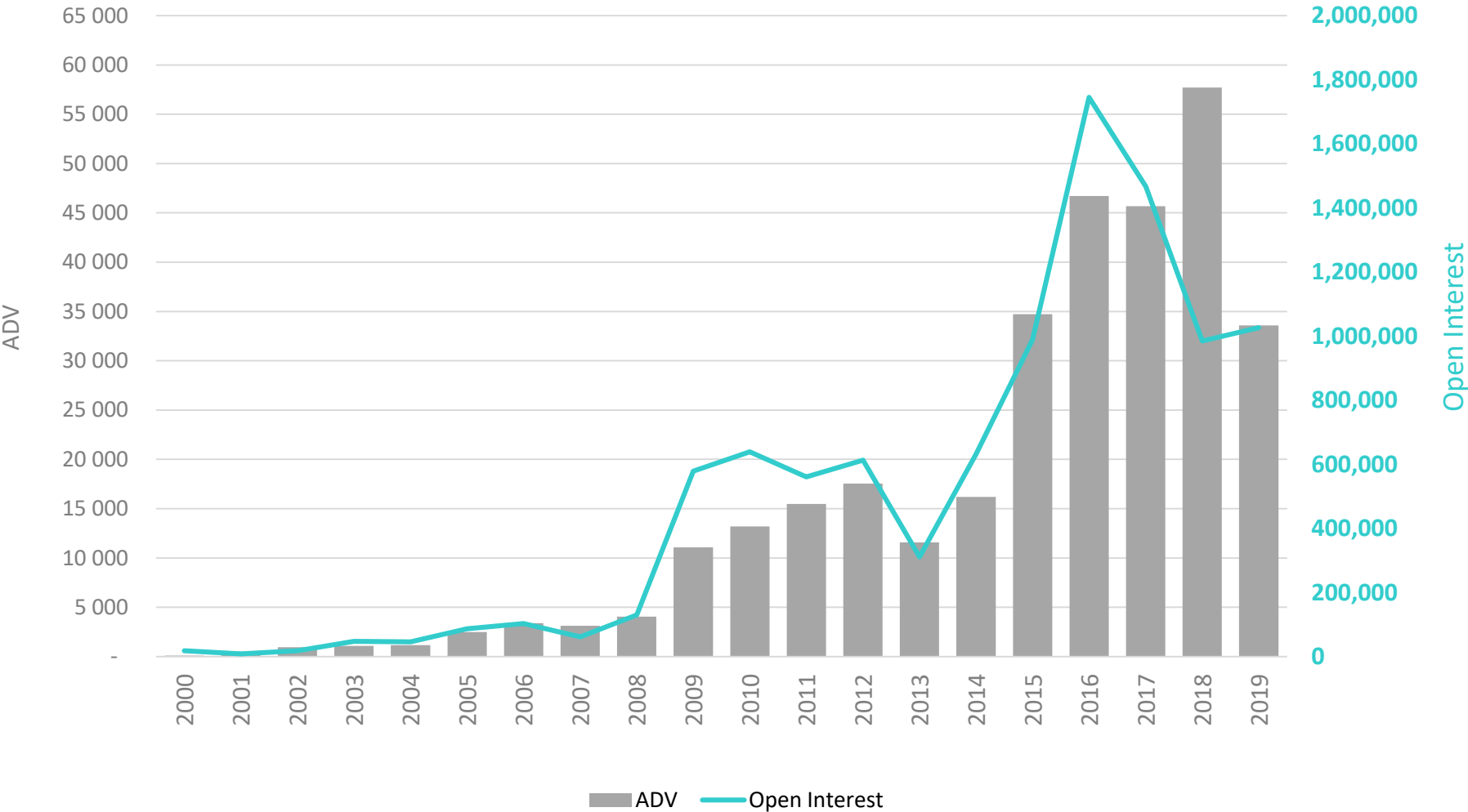


Equity Options Average Daily Volume & Open Interest



Note: Statistics for 2019 are representative of Q3 YTD 2019

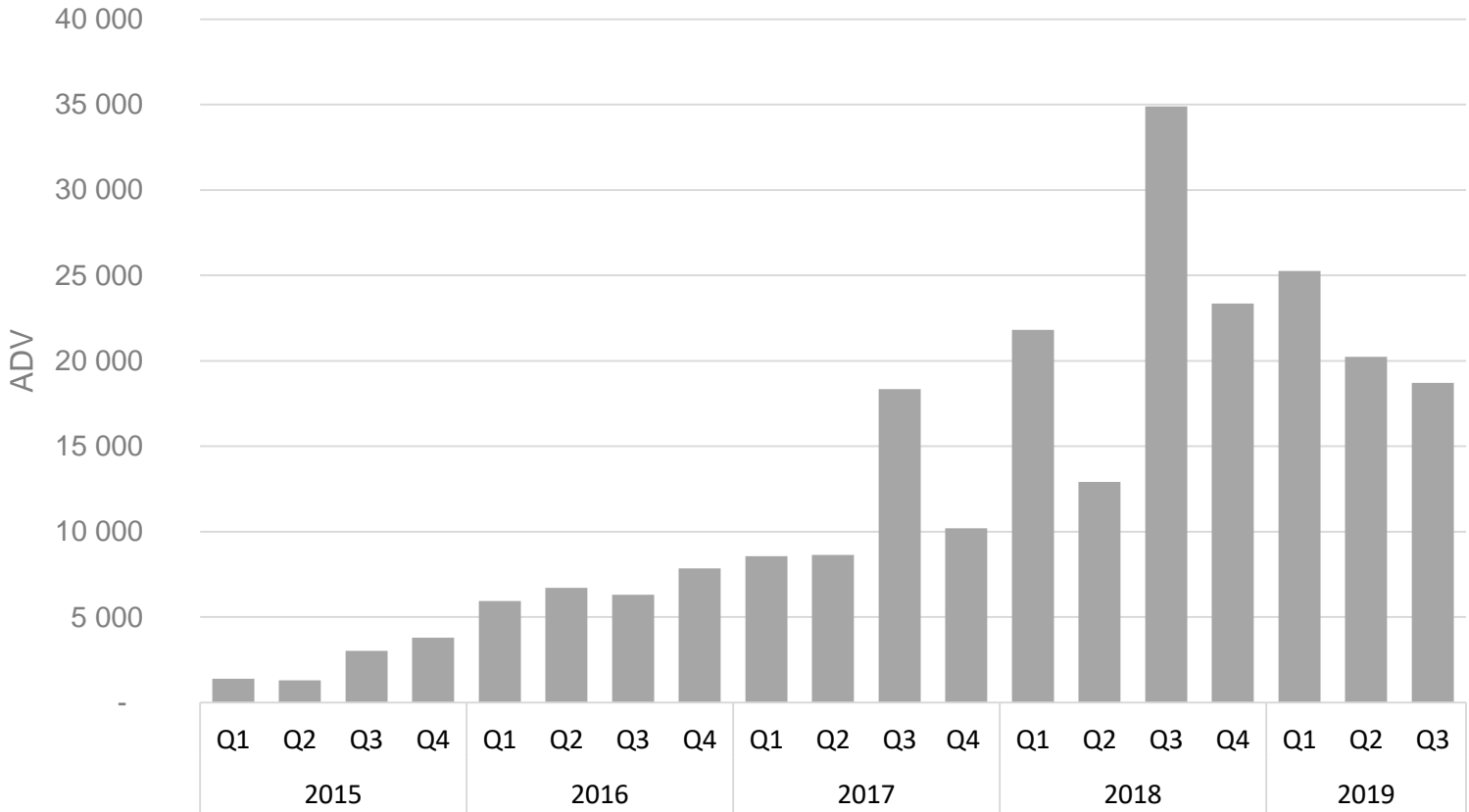
Exchange Traded Fund Options Average Daily Volume & Open Interest



Note: Statistics for 2019 are representative of Q3 YTD 2019

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	WEED	CPX	CVE	CPG	CRON	DGC	DOL	EFN	ENB	ECA	FR	FM	FTS	HEXO	HCG	HMMJ	HSE	IPL
XIU	XEG	XGD	MG	MFC	NA	NTR	OR	PPL	RCI	RY	SHOP	SLF	SU	TRP	TECK	TD	TA	WPM	



Top 10 Most Active Options Classes, 2019 Q3 YTD

Institutional & Retail Participation

#	Symbol	Institutional %	Retail %
1	XIU	82%	18%
2	ACB	31%	69%
3	MFC	71%	29%
4	ZEB	98%	2%
5	BNS	54%	46%
6	TD	43%	57%
7	CNQ	72%	28%
8	RY	39%	61%
9	ENB	47%	53%
10	CM	42%	58%

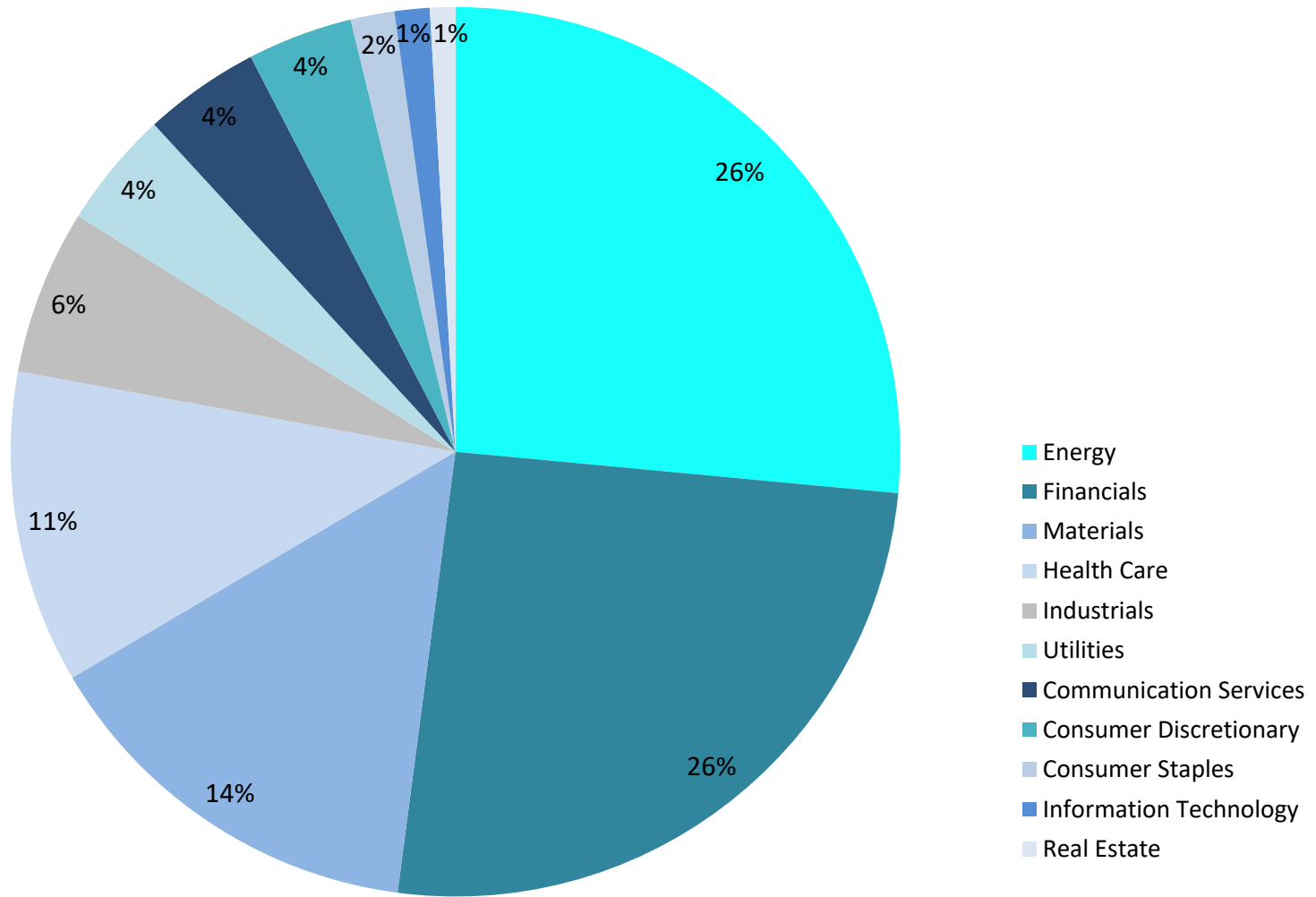
Institutional Participation (client flow only)

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

Retail Participation (client flow only)

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

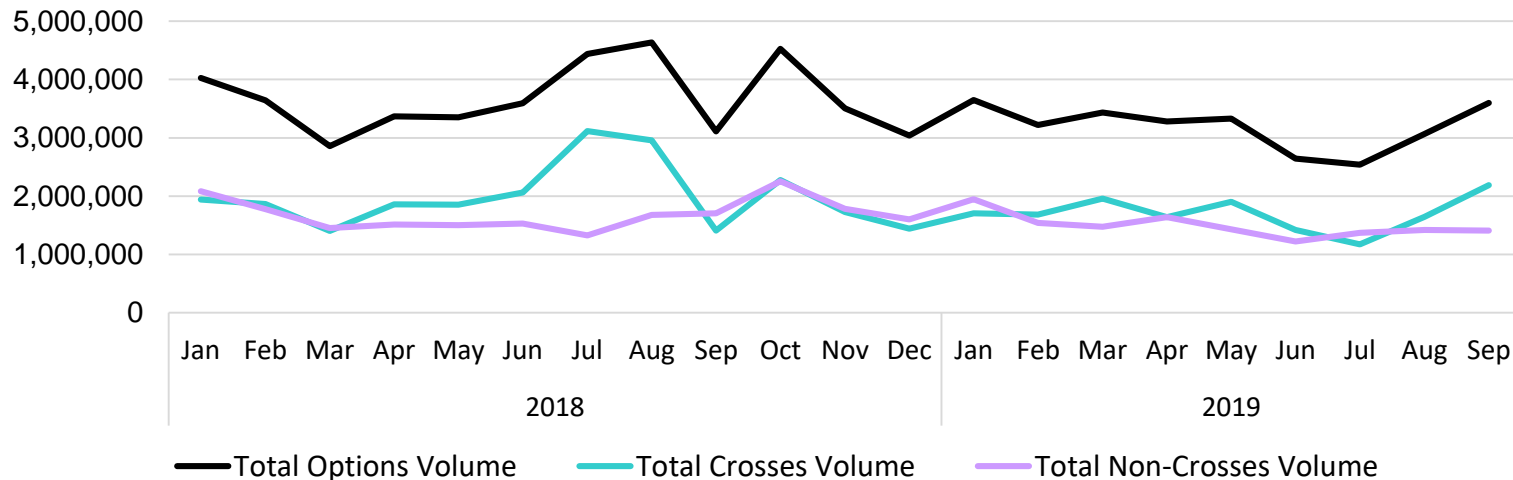
MX Options Volume by Sector, 2019 Q3



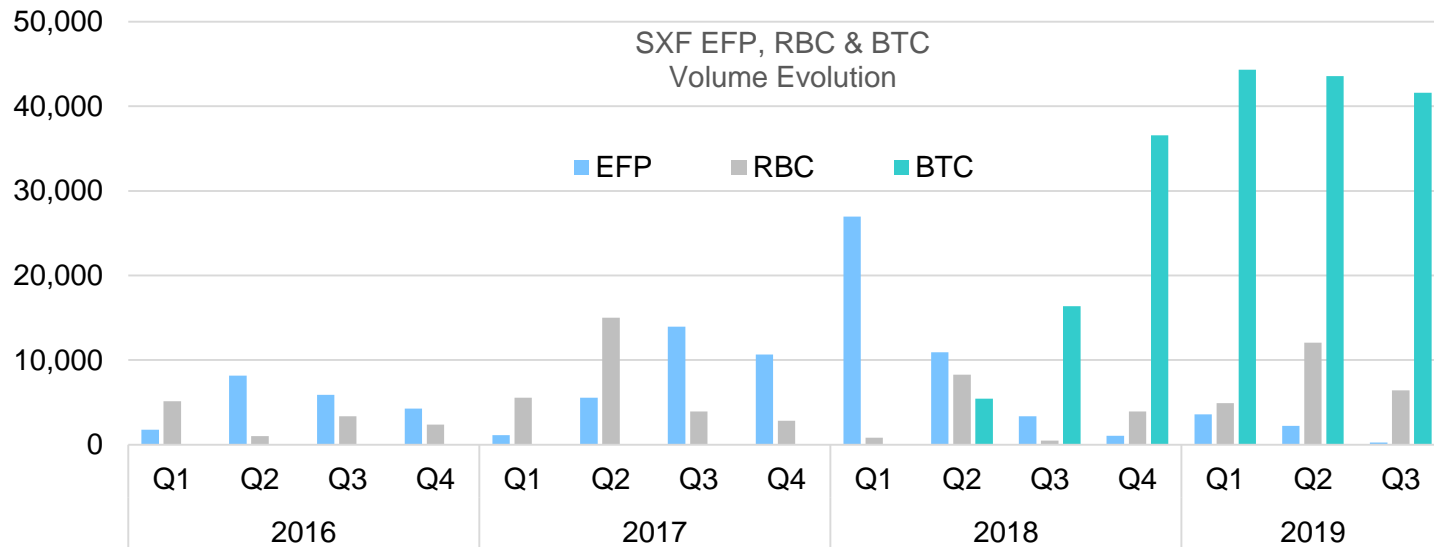
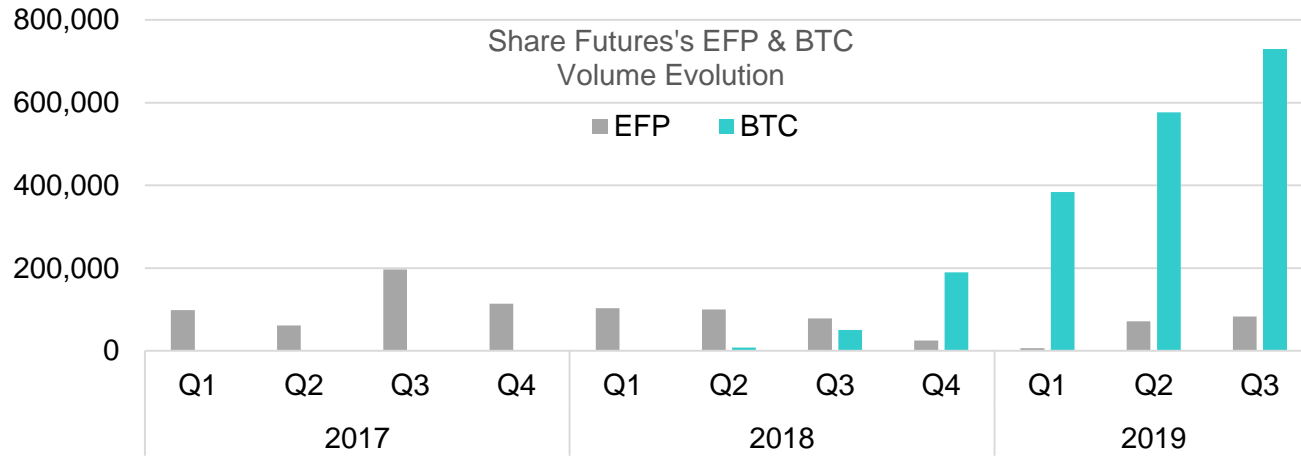
Institutional Broker Rankings & All Option Crosses Volume Evolution

#	Broker	2019 Volume
1	BMO Nesbitt Burns Inc.	5 352 506
2	TD Securities Inc.	5 128 955
3	National Bank Financial Inc.	1 754 944
4	RBC Dominion Securities Inc.	1 704 422
5	CIBC World Markets Inc.	996 446
6	Canaccord Genuity Corp.	328 214

Options Crosses & Non-Crosses Volume



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



TMX

THE FUTURE
IS YOURS TO SEE.