

**FORM 21-101F3**  
***QUARTERLY REPORT OF MARKETPLACE ACTIVITIES***

**A. General Marketplace Information**

1. Marketplace Name:
2. Period covered by this report:
3. Identification
  - A. Full name of marketplace (if sole proprietor, last, first and middle name):
  - B. Name(s) under which business is conducted, if different from item A:
  - C. Marketplace main street address:
4. Attach as **Exhibit A** a current list of all marketplace participants at the end of the period covered by this report, identifying those marketplace participants that are using the marketplace's co-location services, if any. For each marketplace participant, indicate the number of trader IDs that may access the marketplace.
5. Attach as **Exhibit B** a list of all marketplace participants granted, denied or limited access to the marketplace during the period covered by this report, indicating for each marketplace participant: (a) whether they were granted, denied or limited access; (b) the date the marketplace took such action; (c) the effective date of such action; and (d) the nature of any denial or limitation of access.
6. A list of all amendments in the information in Form 21-101F1 or 21-101F2 that were filed with the Canadian securities regulatory authorities and implemented during the period covered by the report. The list must include a brief description of each amendment, the date filed and the date implemented.
7. A list of all amendments in the information in Form 21-101F1 or 21-101F2 that have been filed with the Canadian securities regulatory authorities but not implemented as of the end of the period covered by the report. The list must include a brief description of each amendment, the date filed and the reason why it was not implemented.
8. Systems - If any outages occurred at any time during the period for any system relating to trading activity, including trading, routing or data, provide the date, duration and reason for the outage.

**B. Marketplace Activity Information**

***Section 1 –Marketplaces Trading Exchange-Listed Securities***

**1. General trading activity** – For each type of security traded on the marketplace, provide the details (where appropriate) requested in the form set out in **Chart 1**. The information should be provided for transactions executed at the opening of the market, during regular trading hours, and after hours during the quarter. Enter “None”, “N/A”, or “0” where appropriate.

**Chart 1 – General trading activity for marketplaces trading exchange-listed securities**

| Category of Securities                    | Volume      |                 | Value       |                 | Number of Trades |                 |
|-------------------------------------------|-------------|-----------------|-------------|-----------------|------------------|-----------------|
|                                           | Transparent | Non-transparent | Transparent | Non-transparent | Transparent      | Non-transparent |
| <b>Exchange-Traded Securities</b>         |             |                 |             |                 |                  |                 |
| 1. Equity (includes preferred shares)     |             |                 |             |                 |                  |                 |
| 2. Exchange-traded funds (ETFs)           |             |                 |             |                 |                  |                 |
| 3. Debt securities                        |             |                 |             |                 |                  |                 |
| 4. Options                                |             |                 |             |                 |                  |                 |
| <b>Foreign Exchange-Traded Securities</b> |             |                 |             |                 |                  |                 |
| 1. Equity (includes preferred shares)     |             |                 |             |                 |                  |                 |
| 2. ETFs                                   |             |                 |             |                 |                  |                 |
| 3. Debt securities                        |             |                 |             |                 |                  |                 |
| 4. Options                                |             |                 |             |                 |                  |                 |

**2. Crosses** - Provide the details (where appropriate) requested in the form set out in **Chart 2** below for each type of cross executed on the marketplace for trades executed at the opening of the market, during regular trading and after hours during the quarter. Enter “None”, “N/A”, or “0” where appropriate.

**Chart 2 – Crosses**

| Types of Crosses                                | % Volume | % Value | % Number of Trades |
|-------------------------------------------------|----------|---------|--------------------|
| <b>% of exchange-traded securities that are</b> |          |         |                    |
| 1. Intentional Crosses <sup>1</sup>             |          |         |                    |
| 2. Internal crosses                             |          |         |                    |
| 3. Other crosses                                |          |         |                    |

**3. Order information** – Provide the details (where appropriate) requested in the form set out in **Chart 3** below for each type of order in exchange traded securities executed on the marketplace for orders entered at the opening of the market, during regular trading and after hours during the quarter. Enter “none”, “N/A” or “0” where appropriate.

**Chart 3 – Order information**

| Types of Orders                                      | Number of Orders | % Orders Executed | % Orders Cancelled <sup>2</sup> |
|------------------------------------------------------|------------------|-------------------|---------------------------------|
| 1. Anonymous <sup>3</sup>                            |                  |                   |                                 |
| 2. Fully transparent                                 |                  |                   |                                 |
| 3. Pegged Orders                                     |                  |                   |                                 |
| 4. Fully hidden                                      |                  |                   |                                 |
| 5. Separate dark facility of a transparent market    |                  |                   |                                 |
| 6. Partially hidden (reserve)                        |                  |                   |                                 |
| 7. Total number of orders entered during the quarter |                  |                   |                                 |

**4. Trading by security** – Provide the details requested in the form set out in **Chart 4** below for the 10 most traded securities on the marketplace (based on the volume of securities traded) for trades executed at the opening of the market, during regular trading and after hours during the quarter. Enter “None”, “N/A”, or “0” where appropriate.

**Chart 4 – Most traded securities**

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1 See definition of an Internal and Intentional Cross in Section 1.1 of the Universal Market Integrity Rules.  
 2 By cancellations, we mean "pure" cancellations, i.e. cancellations that do not result in a new and amended order.  
 3 Orders executed under ID 001.

| Category of Securities                                                                                                     | Volume | Value | Number of Trades |
|----------------------------------------------------------------------------------------------------------------------------|--------|-------|------------------|
| <b>Exchange-Traded Securities</b>                                                                                          |        |       |                  |
| 1. Equity (includes preferred shares)<br>[Name of Securities]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |        |       |                  |
| 2. ETFs<br>[Name of Securities]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                               |        |       |                  |
| 3. Debt<br>[Enter issuer, maturity and coupon]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                |        |       |                  |
| <b>Foreign Exchange-Traded Securities</b>                                                                                  |        |       |                  |
| 1. Equity (includes preferred shares)<br>[Name of Securities]                                                              |        |       |                  |

|                                                                                              |  |  |  |
|----------------------------------------------------------------------------------------------|--|--|--|
| 1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                                    |  |  |  |
| 2. ETFs<br>[Name of Securities]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |  |  |  |
| 3. Debt<br>[Name of Securities]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |  |  |  |

**5. Trading by marketplace participant** - Provide the details requested in the form set out in **Chart 5** below for the top 10 marketplace participants (based on the volume of securities traded). The information should be provided for the total trading volume, including for trades executed at the opening of the market, during regular trading and after hours during the quarter. Enter “None”, “N/A”, or “0” where appropriate. Where a marketplace’s marketplace participants are dealers and non-dealers, the marketplace should complete a separate chart for each.

**Chart 5 – Concentration of trading by marketplace participant**

| Marketplace Participant Name | Total Active | Total Passive |
|------------------------------|--------------|---------------|
|------------------------------|--------------|---------------|

|     | Volume | Volume |
|-----|--------|--------|
| 1.  |        |        |
| 2.  |        |        |
| 3.  |        |        |
| 4.  |        |        |
| 5.  |        |        |
| 6.  |        |        |
| 7.  |        |        |
| 8.  |        |        |
| 9.  |        |        |
| 10. |        |        |

**6. Routing activities** - Indicate the percentage of marketplace participants that used marketplace-owned or third-party or affiliated routing services during the reporting period. In addition, provide the information in **Chart 6** below.

**Chart 6 – Routing of marketplace orders**

|                                                                                               |  |
|-----------------------------------------------------------------------------------------------|--|
|                                                                                               |  |
| Number of orders executed on the reporting marketplace                                        |  |
| Number of orders routed to away marketplaces (list all marketplaces where orders were routed) |  |
| Number of orders that are marked and treated as Directed Action Orders (DAO)                  |  |

**7. Co-location** - Indicate the percentage of marketplace participants that are using the marketplace's co-location services, if any.

**Section 2 – Fixed Income Marketplaces**

**1. General trading activity** - Provide the details (where appropriate) requested in the form set out in **Chart 7** below for each type of fixed income security traded on the marketplace for transactions executed during regular trading hours. Enter “None”, “N/A”, or “0” where appropriate.

**Chart 7 – Fixed income activity**

| Category of Securities                         | Value Traded | Number of Trades |
|------------------------------------------------|--------------|------------------|
| Domestic Unlisted Debt Securities - Government |              |                  |
| 1. Federal                                     |              |                  |
| 2. Federal Agency                              |              |                  |

|                                               |  |  |
|-----------------------------------------------|--|--|
| 3. Provincial and Municipal                   |  |  |
| Domestic Unlisted Debt Securities – Corporate |  |  |
| Domestic Unlisted Debt Securities - Other     |  |  |
| Foreign Unlisted Debt Securities – Government |  |  |
| Foreign Unlisted Debt Securities – Corporate  |  |  |
| Foreign Unlisted Debt Securities - Other      |  |  |

**2. Trading by security** – Provide the details requested in the form set out in **Chart 8** below for the 10 most traded fixed income securities on the marketplace (based on the value of the volume traded) for trades executed during regular trading hours during the quarter. Enter “None”, “N/A”, or “0” where appropriate.

**Chart 8 – Most traded fixed income securities**

| Category of Securities                                                                                                                                        | Value Traded | Number of Trades |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|------------------|
| Domestic Unlisted Debt Securities - Government<br>1. Federal<br>[Enter issuer, maturity, coupon]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |              |                  |
| 2. Federal Agency<br>[Enter issuer, maturity, coupon]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.                                                         |              |                  |

| Category of Securities                                                                                                                                   | Value Traded | Number of Trades |
|----------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|------------------|
| 9.<br>10.                                                                                                                                                |              |                  |
| 3. Provincial and Municipal<br>[Enter issuer, maturity, coupon]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                             |              |                  |
| Domestic Unlisted Debt<br>Securities – <b>Corporate</b><br>[Enter issuer, maturity, coupon]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |              |                  |
| Domestic Unlisted Debt<br>Securities – <b>Other</b><br>[Enter issuer, maturity, coupon]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.     |              |                  |
| Foreign Unlisted Debt<br>Securities – <b>Government</b><br>[Enter issuer, maturity, coupon]<br>1.                                                        |              |                  |

| Category of Securities                                                                                                                               | Value Traded | Number of Trades |
|------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|------------------|
| 2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                                                                                                  |              |                  |
| Foreign Unlisted Debt Securities – <b>Corporate</b><br>[Enter issuer, maturity, coupon]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |              |                  |
| Foreign Unlisted Debt Securities – <b>Other</b><br>[Enter issuer, maturity, coupon]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.     |              |                  |

**3. Trading by marketplace participant** - Provide the details requested in the form set out in **Chart 9** below for the top 10 marketplace participants for trades executed during regular trading hours during the quarter. Enter “None”, “N/A”, or “0” where appropriate. If marketplace participants are dealers and non-dealer institutions, the marketplace should complete a separate chart for each.

**Chart 9 – Concentration of trading by marketplace participant**

| Marketplace Participant Name | Value Traded |
|------------------------------|--------------|
| 1.                           |              |
| 2.                           |              |
| 3.                           |              |
| 4.                           |              |
| 5.                           |              |
| 6.                           |              |
| 7.                           |              |
| 8.                           |              |
| 9.                           |              |
| 10.                          |              |

**Section 3 – Securities Lending Marketplaces**

**1. General lending activity** – Please provide details (where appropriate) requested in the form set out in **Chart 10** below for each type of securities loaned on the marketplace. Enter “None”, “N/A” or “0” where appropriate.

**Chart 10 – Lending activity**

| Category of Securities                                                                         | Quantity of Securities Lent During the Quarter | Aggregate Value of Securities Lent During the Quarter |
|------------------------------------------------------------------------------------------------|------------------------------------------------|-------------------------------------------------------|
| Domestic                                                                                       |                                                |                                                       |
| 1. Corporate Equity Securities                                                                 |                                                |                                                       |
| 1.1. Common Shares                                                                             |                                                |                                                       |
| 1.2. Preferred Shares                                                                          |                                                |                                                       |
| 2. Non-Corporate Equity Securities (e.g. trust units, partnership units, etc.)(please specify) |                                                |                                                       |
| 3. Government Debt Securities                                                                  |                                                |                                                       |
| 4. Corporate Debt Securities                                                                   |                                                |                                                       |
| 5. Other Fixed Income Securities (please specify)                                              |                                                |                                                       |
| Foreign                                                                                        |                                                |                                                       |
| 1. Corporate Equity Securities                                                                 |                                                |                                                       |
| 1.1. Common Shares                                                                             |                                                |                                                       |
| 1.2. Preferred Shares                                                                          |                                                |                                                       |
| 2. Non-Corporate Equity Securities (e.g. trust units, partnership units, etc.)(please specify) |                                                |                                                       |

|                                                   |  |  |
|---------------------------------------------------|--|--|
| specify)                                          |  |  |
| 3. Government Debt Securities                     |  |  |
| 4. Corporate Debt Securities                      |  |  |
| 5. Other Fixed Income Securities (please specify) |  |  |

**2. Trading by marketplace participant** – Provide the details requested in the form set out in **Chart 11** and **Chart 12** below for the top 10 borrowers and lenders based on their aggregate value of securities borrowed or loaned, respectively, during the quarter.

**Chart 11 – Concentration of activity by borrower**

| Borrower Name | Aggregate Value of Securities Borrowed During the Quarter |
|---------------|-----------------------------------------------------------|
| 1.            |                                                           |
| 2.            |                                                           |
| 3.            |                                                           |
| 4.            |                                                           |
| 5.            |                                                           |
| 6.            |                                                           |
| 7.            |                                                           |
| 8.            |                                                           |
| 9.            |                                                           |
| 10.           |                                                           |

**Chart 12 – Concentration of activity by lender**

| Lender Name | Aggregate Value of Securities Loaned During the Quarter |
|-------------|---------------------------------------------------------|
| 1.          |                                                         |
| 2.          |                                                         |
| 3.          |                                                         |
| 4.          |                                                         |
| 5.          |                                                         |
| 6.          |                                                         |
| 7.          |                                                         |
| 8.          |                                                         |
| 9.          |                                                         |
| 10.         |                                                         |

**3. Lending activity by security** – Provide the details requested in the form set out in **Chart 13** below for the 10 most loaned securities on the marketplace (based on the quantity of securities loaned during the quarter). Enter “None”, “N/A” or “0” where appropriate.

**Chart 13 – Most loaned securities**

| <b>Category of Securities</b>                                                                                         | <b>Quantity of Securities Lent During the Quarter</b> | <b>Aggregate Value of Securities Lent During the Quarter</b> |
|-----------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------|--------------------------------------------------------------|
| Domestic                                                                                                              |                                                       |                                                              |
| 1. Common Shares<br>[Name of Security]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                   |                                                       |                                                              |
| 2. Preferred Shares<br>[Name of Security]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                |                                                       |                                                              |
| 3. Non-Corporate Equity Securities<br>[Name of Security]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |                                                       |                                                              |
| 4. Government Debt Securities                                                                                         |                                                       |                                                              |

|                                                                                                                     |  |  |
|---------------------------------------------------------------------------------------------------------------------|--|--|
| [Name of Security]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                                     |  |  |
| 5. Corporate Debt Securities<br>[Name of Security]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.     |  |  |
| 6. Other Fixed Income Securities<br>[Name of Security]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |  |  |
| Foreign                                                                                                             |  |  |
| 1. Common Shares<br>[Name of Security]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.                                          |  |  |

|                                                                                                                       |  |  |
|-----------------------------------------------------------------------------------------------------------------------|--|--|
| 7.<br>8.<br>9.<br>10.                                                                                                 |  |  |
| 2. Preferred Shares<br>[Name of Security]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                |  |  |
| 3. Non-Corporate Equity Securities<br>[Name of Security]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |  |  |
| 4. Government Debt Securities<br>[Name of Security]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.      |  |  |
| 5. Corporate Debt Securities<br>[Name of Security]<br>1.                                                              |  |  |

|                                                                                                                     |  |  |
|---------------------------------------------------------------------------------------------------------------------|--|--|
| 2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                                                                 |  |  |
| 6. Other Fixed Income Securities<br>[Name of Security]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |  |  |

***Section 4 – Derivatives Marketplaces in Quebec***

**1. General trading activity** – For each category of product traded on the marketplace, provide the details (where appropriate) requested in the form set out in **Chart 14** below. For products other than options on ETFs and equity options, provide the details on a product-by-product basis in the appropriate category. Details for options on ETFs and equity options should be provided on an aggregate basis (one total for options on ETFs and one for options on equities). The information should be provided for transactions executed in the early session, during the regular session, and in the extended session during the quarter. Enter “None”, “N/A”, or “0” where appropriate.

**Chart 14 – General trading activity**

| Category of Product             | Volume | Number of Trades | Open Interest (Number/End of Quarter) |
|---------------------------------|--------|------------------|---------------------------------------|
| <b>Futures Products</b>         |        |                  |                                       |
| 1(a) Interest rate - short term |        |                  |                                       |
| 1(b) Interest rate – long term  |        |                  |                                       |
| 2. Index                        |        |                  |                                       |
| 3. ETF                          |        |                  |                                       |

|                                 |  |  |  |
|---------------------------------|--|--|--|
| 4. Equity                       |  |  |  |
| 5. Currency                     |  |  |  |
| 6. Energy                       |  |  |  |
| 7. Others, please specify       |  |  |  |
| <b>Options Products</b>         |  |  |  |
| 1(a) Interest rate - short term |  |  |  |
| 1(b) Interest rate – long term  |  |  |  |
| 2. Index                        |  |  |  |
| 3. ETF                          |  |  |  |
| 4. Equity                       |  |  |  |
| 5. Currency                     |  |  |  |
| 6. Energy                       |  |  |  |
| 7. Others, please specify       |  |  |  |

**2. Trades resulting from pre-negotiation discussions** - Provide the details (where appropriate) requested in the form set out in **Chart 15** below by product and for each type of trade resulting from pre-negotiation discussions. For products other than options on ETFs and equity options, provide the details on a product-by-product basis in the appropriate category. Details for options on ETFs and equity options should be provided on an aggregate basis (one total for options on ETFs and one for options on equities). The information should be provided for trades executed in the early session, during the regular session and in the extended session during the quarter. Enter “None”, “N/A”, or “0” where appropriate.

**Chart 15 –Trades resulting from pre-negotiation discussions**

| Type of Trade             | % of Volume | % Number of Trades |
|---------------------------|-------------|--------------------|
| <b>Futures Products</b>   |             |                    |
| A. Cross                  |             |                    |
| B. Pre-arranged           |             |                    |
| C. Block                  |             |                    |
| D. Exchange for physical  |             |                    |
| E. Exchange for risk      |             |                    |
| F. Riskless basis cross   |             |                    |
| G. Others, please specify |             |                    |
| <b>Options Products</b>   |             |                    |
| A. Cross                  |             |                    |

|                           |  |  |
|---------------------------|--|--|
| B. Pre-arranged           |  |  |
| C. Block                  |  |  |
| D. Others, please specify |  |  |

**3. Order information** – Provide the details (where appropriate) requested in the form set out in **Chart 16** below by product and for each type of order in exchange traded contracts executed on the marketplace. For products other than options on ETFs and equity options, provide the details on a product-by-product basis in the appropriate category. Details for options on ETFs and equity options should be provided on an aggregate basis (one total for options on ETFs and one for options on equities). The information should be provided for orders entered in the early session, during the regular session and in the extended session during the quarter. Enter “none”, “N/A” or “0” where appropriate.

**Chart 16 – Order information**

| Type of Orders                                             | % Volume | % Number of Trades |
|------------------------------------------------------------|----------|--------------------|
| 1. Anonymous                                               |          |                    |
| 2. Fully transparent                                       |          |                    |
| 3. Pegged orders                                           |          |                    |
| 4. Fully hidden                                            |          |                    |
| 5. Separate dark facility of a transparent market          |          |                    |
| 6. Partially hidden (reserve, for example, iceberg orders) |          |                    |

**4. Trading by product** – Provide the details requested in the form set out in **Chart 17** below. For each product other than options on ETFs and equity options, list the most actively-traded contracts (by volume) on the marketplace that in the aggregate constitute at least 75% of the total volume for each product during the quarter. The list must include at least 3 contracts. For options on ETFs and equity options, list the 10 most actively traded classes by volume. Details for options on ETFs and equity options should be provided on an aggregate basis (one total for options on ETFs and one for options on equities). The information should be provided for trades executed in the early session, during the regular session and in the extended session during the quarter. Enter “None”, “N/A”, or “0” where appropriate.

**Chart 17 – Most traded contracts**

| Category of Product | Volume | Number of | Open Interest |
|---------------------|--------|-----------|---------------|
|---------------------|--------|-----------|---------------|

|                                                                                                                |  | <b>Trades</b> | <b>(Number/End of Quarter)</b> |
|----------------------------------------------------------------------------------------------------------------|--|---------------|--------------------------------|
| <b>Futures Products</b>                                                                                        |  |               |                                |
| 1. Name of products – 3 most-traded contracts (or more as applicable)<br>1.<br>2.<br>3.                        |  |               |                                |
| <b>Options Products</b>                                                                                        |  |               |                                |
| 2. ETF [Classes]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                                  |  |               |                                |
| 3. Equity [Classes]<br>1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10.                               |  |               |                                |
| 4. Other listed options (specify for each) – 3 most traded contracts (or more as applicable)<br>1.<br>2.<br>3. |  |               |                                |

**5. Concentration of trading by marketplace participant** - Provide the details requested in the form set out in **Chart 18** below. For each product other than options on ETFs and equity options, list the top marketplace participants whose aggregate trading (by volume) constituted at least 75% of the total volume traded. The list must include at

least 3 marketplace participants. For options on ETFs and equity options, provide the top 10 most active marketplace participants (by volume). The information should be provided on an aggregate basis (one total for options on ETFs and one for options on equities). The information should be provided for trades executed in the early session, during the regular session and in the extended session during the quarter. Enter “None”, “N/A”, or “0” where appropriate.

**Chart 18 – Concentration of trading by marketplace participant**

| Product Name                     | Marketplace Participant Name                              | Volume |
|----------------------------------|-----------------------------------------------------------|--------|
| <b>Futures</b>                   |                                                           |        |
| Product Name (specify for each)  | 1.<br>2.<br>3. (more if necessary)                        |        |
| <b>Options</b>                   |                                                           |        |
| ETF                              | 1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |        |
| Equity                           | 1.<br>2.<br>3.<br>4.<br>5.<br>6.<br>7.<br>8.<br>9.<br>10. |        |
| Other options (specify for each) | 1.<br>2.<br>3. (more if necessary)                        |        |

**6. Co-location**

Indicate the percentage of marketplace participants that are using the marketplace’s co-location services, if any.

**C. Certificate of Marketplace**

The undersigned certifies that the information given in this report relating to the marketplace is true and correct.

DATED at \_\_\_\_\_ this \_\_\_\_ day of \_\_\_\_\_ 20 \_\_\_\_

\_\_\_\_\_  
(Name of Marketplace)

\_\_\_\_\_  
(Name of director, officer or partner – please type or print)

\_\_\_\_\_  
(Signature of director, officer or partner)

\_\_\_\_\_  
(Official capacity – please type or print)”