



IIAC • Bond Market Secondary Trading

(in \$ millions)	2016		2016		2016		2015		2015		2014		2014		2013		2013	
	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4	Q3
Government of Canada Bonds, 0-3 years	919,893.6	724,493.4	776,272.4	757,233.9	569,469.4	637,911.6	685,537.6	641,707.9	768,410.5	651,388.5	724,127.8	669,749.3	792,271.6	839,678.1	908,790.5			
Government of Canada Bonds, 3-10 years	1,121,636.7	943,431.1	979,027.6	962,217.9	849,504.4	1,024,147.7	903,566.7	947,437.4	1,080,455.9	1,001,198.2	1,132,722.0	1,134,354.4	1,167,218.4	1,197,779.8				
Government of Canada Bonds, over 10 years	159,103.1	109,390.7	256,809.2	158,258.2	134,384.2	156,387.3	312,381.9	300,808.6	171,436.1	128,503.8	319,852.8	280,737.8	187,105.1	140,651.6	296,390.7			
Government of Canada Bonds, Real Return Bonds	7,568.1	4,761.4	6,572.4	8,709.0	4,676.7	5,007.3	4,833.5	5,082.0	5,385.0	4,683.3	5,101.3	5,385.7	6,454.6	5,014.8	8,830.0			
Government of Canada Bonds, Total	2,208,201.5	1,782,076.6	2,018,681.6	1,886,419.0	1,558,034.7	1,823,453.9	1,906,319.7	1,895,035.9	2,025,687.5	1,785,773.8	2,181,803.9	2,089,846.8	2,120,185.7	2,152,562.9	2,411,791.0			
Federal Crown Corporation Bonds	183,659.8	126,186.4	170,879.1	145,414.8	156,960.4	153,005.6	154,688.7	134,229.3	174,259.2	157,125.9	180,089.3	179,473.6	197,766.9	155,569.3	205,810.3			
Provincial Bonds, 0-10 years	205,852.0	163,122.4	152,894.4	165,886.4	141,229.7	162,870.9	147,678.1	167,830.7	235,818.9	233,202.0	253,350.5	264,120.7	281,375.6	322,582.9	282,147.8			
Provincial Bonds, over 10 years	85,849.1	66,725.3	96,200.8	89,337.3	78,379.6	97,162.6	98,851.4	105,427.2	82,489.6	74,788.7	132,052.8	112,657.8	98,864.4	92,041.6	115,643.7			
Provincial Bonds, Total	291,701.1	229,847.7	249,095.2	255,223.7	219,609.3	260,033.5	246,529.5	273,257.9	318,308.5	307,990.7	385,403.3	376,778.5	380,240.0	414,624.5	397,791.5			
Corporate Bonds, 0-10 years	51,307.6	43,926.7	48,849.9	47,266.7	42,503.3	42,243.5	47,542.7	38,894.2	43,660.3	37,277.0	44,886.8	47,165.6	51,848.5	45,140.7	46,474.7			
Corporate Bonds, over 10 years	12,846.6	11,373.7	15,292.5	9,639.3	9,051.4	12,673.4	15,325.4	9,526.3	11,052.7	10,626.7	10,566.8	9,780.3	11,103.1	14,782.2	11,070.9			
Corporate Bonds, Total	64,154.2	55,300.4	64,142.4	56,906.0	51,601.7	54,916.9	62,868.1	48,420.5	54,713.0	47,903.7	55,453.6	56,945.9	62,951.6	59,922.9	57,545.6			
Municipal Bonds	6,062.9	4,367.2	8,534.8	5,766.2	6,328.4	4,230.5	5,667.8	4,301.8	5,691.1	5,353.4	8,187.5	7,105.2	6,675.2	6,309.8	3,788.8			
Bank, Trust and Mortgage Company Securities	62,281.6	52,715.4	67,290.4	57,918.3	64,757.4	65,764.6	62,305.8	72,286.2	59,841.9	55,820.3	58,476.8	66,925.6	51,218.6	52,025.3	47,601.0			
Asset-Backed Securities	34,125.2	18,446.6	22,257.3	28,378.5	22,082.3	25,340.6	24,521.2	19,202.7	20,739.3	21,225.0	27,272.5	31,048.8	29,490.2	22,389.6	26,015.1			
Maple Bonds and Other Domestic Bonds	3,487.2	3,381.2	2,762.3	3,722.0	3,662.1	5,644.6	5,996.1	7,594.2	7,127.3	6,535.5	6,836.2	8,863.1	8,297.6	3,710.7	3,819.6			
Total Domestic Bond Trading	2,853,673.5	2,272,321.5	2,603,643.1	2,439,748.5	2,083,036.3	2,392,390.2	2,468,896.9	2,454,328.5	2,666,367.8	2,387,728.3	2,903,523.1	2,816,987.5	2,856,815.8	2,867,115.0	3,154,162.9			

Total Strip Bond Trading (coupons and residuals)	2016		2016		2016		2015		2015		2014		2014		2013		2013	
	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4	Q3
Strip Bond Trading, Government of Canada Bonds	1,469.3	1,280.5	835.3	1,142.0	1,626.6	1,511.7	1,830.3	1,808.6	3,345.9	1,572.6	2,854.7	2,161.4	1,923.2	2,411.2	2,037.7			
Strip Bond Trading, Provincial Bonds	11,469.1	11,423.7	10,828.7	11,008.8	10,236.1	12,500.3	13,596.7	13,788.1	16,041.2	12,401.8	16,650.6	16,963.1	16,335.7	16,712.2	27,057.0			

(in \$ millions)	2013		2012		2012		2011		2011		2010		2010		2009		2009	
	Q1	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4
Government of Canada Bonds, 0-3 years	954,384.9	806,065.0	741,740.5	959,121.9	805,252.1	713,072.2	930,546.1	837,686.8	799,978.2	679,552.0	621,425.7	797,379.4	662,877.4	556,834.4	523,134.5	450,787.4		
Government of Canada Bonds, 3-10 years	1,144,024.4	875,488.1	786,121.6	905,547.7	855,143.2	744,182.3	833,494.1	848,213.9	841,763.3	809,363.3	736,955.7	839,943.0	752,031.8	602,567.6	575,557.1	570,358.1		
Government of Canada Bonds, over 10 years	171,736.1	131,340.2	103,227.7	209,512.6	146,976.0	141,301.9	125,504.1	192,476.9	174,886.9	133,248.9	117,194.4	191,857.4	133,154.7	106,676.4	96,902.2	178,432.4		
Government of Canada Bonds, Real Return Bonds	9,194.8	4,405.6	5,344.0	6,378.2	4,213.6	5,294.9	4,977.5	5,617.5	3,573.8	3,996.8	3,504.2	2,786.4	4,343.4	5,326.7	3,049.6	2,965.7		
Government of Canada Bonds, Total	2,279,340.2	1,817,298.9	1,636,433.8	2,080,395.8	1,813,749.5	1,603,851.3	1,894,521.8	1,883,995.1	1,820,202.2	1,626,161.0	1,479,080.0	1,831,966.2	1,552,407.3	1,271,405.1	1,198,643.4	1,202,543.6		
Federal Crown Corporation Bonds	204,027.5	243,288.6	175,633.2	227,970.6	195,804.0	166,372.1	207,623.7	200,520.5	192,812.2	174,924.0	141,926.7	148,782.5	161,442.1	132,065.5	141,574.8	151,873.2		
Provincial Bonds, 0-10 years	260,280.2	218,839.1	170,331.0	174,836.4	187,161.4	166,018.0	159,829.6	147,995.5	148,907.5	141,871.1	127,938.4	118,614.8	119,648.2	95,539.7	85,678.4	106,035.6		
Provincial Bonds, over 10 years	95,701.4	90,390.2	72,255.8	103,932.9	80,951.9	78,501.1	65,792.6	81,456.3	74,586.9	72,162.4	73,839.1	71,871.2	55,942.5	49,629.6	47,356.2	50,845.0		
Provincial Bonds, Total	355,981.6	309,229.3	242,586.8	278,769.3	268,113.3	244,519.1	225,622.2	229,251.8	223,494.4	214,033.5	201,777.5	190,486.0	175,590.7	145,169.3	133,034.6	156,880.6		
Corporate Bonds, 0-10 years	52,074.8	47,747.2	37,719.5	39,142.8	39,312.5	30,690.7	29,560.7	38,340.7	41,133.3	37,908.2	28,452.0	29,056.1	38,442.1	30,520.8	31,875.8	34,992.3		
Corporate Bonds, over 10 years	13,198.5	12,472.7	9,215.5	9,412.7	10,469.8	10,432.4	6,576.5	9,745.2	11,414.9	9,873.8	11,961.2	7,885.5	9,559.2	9,622.5	9,090.4	7,434.2		
Corporate Bonds, Total	65,273.3	60,219.9	46,935.0	48,555.5	49,782.3	41,123.1	36,137.2	48,085.9	52,548.2	47,782.0	40,413.2	36,941.6	48,001.3	40,143.3	40,966.2	42,426.5		
Municipal Bonds	4,218.5	5,970.3	2,735.5	4,859.7	2,790.9	2,797.2	2,797.2	5,205.4	3,767.1	4,014.2	3,862.8	3,995.0	3,958.2	4,343.5	3,157.4	4,099.5		
Bank, Trust and Mortgage Company Securities	61,742.4	48,308.3	36,165.0	42,419.1	38,550.3	36,903.4	36,903.4	34,189.9	46,632.6	45,864.6	32,598.3	36,985.3	28,955.1	24,061.8	25,666.8	25,666.8		
Asset-Backed Securities	20,270.7	19,297.0	24,118.6	28,239.4	40,214.0	36,357.8	15,641.6	14,578.0	20,836.5	18,641.3	24,522.3	23,901.5	20,104.0	14,929.0	12,885.3	10,706.9		
Maple Bonds and Other Domestic Bonds	1,730.8	1,779.0	1,755.8	1,924.0	1,968.5	1,455.6	3,003.1	3,717.3	3,626.8	2,828.2	2,965.1	1,908.0	3,719.8	3,389.2	3,249.4	3,412.9		
Total Domestic Bond Trading	2,992,585.0	2,505,391.3	2,166,501.7	2,713,133.4	2,410,972.8	2,137,158.5	2,422,250.2	2,419,543.9	2,363,920.0	2,134,248.8	1,927,146.0	2,274,966.1	1,993,818.5	1,635,506.7	1,559,210.0	1,597,610.0		

Total Strip Bond Trading (coupons and residuals)	2013		2012		2012		2011		2011		2010		2010		2009		2009	
	Q1	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4	Q3	Q2	Q1	Q4
Strip Bond Trading, Government of Canada Bonds	15,874.2	19,275.6	15,029.3	18,317.8	22,218.1	19,066.4	18,543.7	21,629.7	18,028.6	23,698.7	22,866.8	21,522.5	23,077.6	18,714.1	23,227.6	25,154.4		
Strip Bond Trading, Provincial Bonds	2,602.5	1,777.1	2,013.1	2,920.4	5,258.3	2,784.5	1,950.7	2,625.6	2,707.6	3,667.7	3,175.5	6,102.7	5,753.1	3,271.7	4,851.2	5,408.3		
Strip Bond Trading, Provincial Bonds	11,602.6	16,159.6	11,520.6	13,584.9	15,431.0	15,116.3	15,460.4	17,305.8	13,911.3	18,839.0	18,418.3	14,359.6	15,954.1	14,048.2	16,942.2	18,491.9		